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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 09/07/2021

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33                     | On | 05/08/2021 | Bond Future |        |            | 11.08680  | 79.44101  | 11.07417           | 79.50994           |                   |            | 0.00        | 0                | 35            |
| ES33                     | On | 04/11/2021 | Bond Future |        |            | 11.31721  | 76.54130  | 11.30399           | 76.61134           |                   |            | 0.00        | 0                |               |
| ES33                     | On | 03/02/2022 | Bond Future |        |            | 11.55726  | 77.44172  | 11.54343           | 77.51280           |                   |            | 0.00        | 0                |               |
| ES33                     | On | 05/05/2022 | Bond Future |        |            | 11.79993  | 74.59932  | 11.78548           | 74.67140           |                   |            | 0.00        | 0                |               |
| <b>Total ES33 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>35</b>     |
| <b>Total For ES33</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>35</b>     |
| ES42                     | On | 05/08/2021 | Bond Future |        |            | 11.62266  | 78.20239  | 11.60482           | 78.31305           |                   |            | 0.00        | 0                | 4,71          |
| ES42                     | On | 04/11/2021 | Bond Future |        |            | 11.84113  | 74.80623  | 11.82246           | 74.91848           |                   |            | 0.00        | 0                |               |
| ES42                     | On | 03/02/2022 | Bond Future |        |            | 12.06139  | 75.68686  | 12.04188           | 75.80066           |                   |            | 0.00        | 0                |               |
| ES42                     | On | 05/05/2022 | Bond Future |        |            | 12.29193  | 72.34246  | 12.27152           | 72.45778           |                   |            | 0.00        | 0                |               |
| <b>Total ES42 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,71</b>   |
| <b>Total For ES42</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,71</b>   |
| I2025                    | On | 05/08/2021 | Bond Future |        |            | 153.30863 | 153.30863 | 153.17911          | 153.17911          |                   |            | 0.00        | 0                | 4,80          |
| I2025                    | On | 04/11/2021 | Bond Future |        |            | 154.99785 | 154.99785 | 154.86753          | 154.86753          |                   |            | 0.00        | 0                |               |
| I2025                    | On | 03/02/2022 | Bond Future |        |            | 155.25016 | 155.25016 | 155.11924          | 155.11924          |                   |            | 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 | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------|------------------|---------------|
| I2025                     | On | 05/05/2022 | Bond Future |        |            | 157.12359 | 157.12359 | 156.99134          | 156.99134          |                   |            | 0.00           | 0                |               |
| <b>Total I2025 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>    | <b>0</b>         | <b>4,80</b>   |
| <b>Total For I2025</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>    | <b>0</b>         | <b>4,80</b>   |
| I2029                     | On | 05/08/2021 | Bond Future |        |            | 113.91412 | 113.91412 | 113.89303          | 113.89303          |                   |            | 0.00           | 0                | 3,00          |
| I2029                     | On | 04/11/2021 | Bond Future |        |            | 114.00049 | 114.00049 | 113.97969          | 113.97969          |                   |            | 0.00           | 0                |               |
| I2029                     | On | 03/02/2022 | Bond Future |        |            | 115.34083 | 115.34083 | 115.32010          | 115.32010          |                   |            | 0.00           | 0                |               |
| I2029                     | On | 05/05/2022 | Bond Future |        |            | 115.54204 | 115.54204 | 115.52163          | 115.52163          |                   |            | 0.00           | 0                |               |
| <b>Total I2029 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>    | <b>0</b>         | <b>3,00</b>   |
| <b>Total For I2029</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>    | <b>0</b>         | <b>3,00</b>   |
| I2033                     | On | 05/08/2021 | Bond Future |        |            | 107.95060 | 107.95060 | 107.60305          | 107.60305          |                   |            | 0.00           | 0                | 8,90          |
| I2033                     | On | 04/11/2021 | Bond Future |        |            | 107.89202 | 107.89202 | 107.54109          | 107.54109          |                   |            | 0.00           | 0                |               |
| I2033                     | On | 03/02/2022 | Bond Future |        |            | 109.16037 | 109.16037 | 108.80567          | 108.80567          |                   |            | 0.00           | 0                |               |
| I2033                     | On | 05/05/2022 | Bond Future |        |            | 109.20824 | 109.20824 | 108.84981          | 108.84981          |                   |            | 0.00           | 0                |               |
| <b>Total I2033 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>    | <b>0</b>         | <b>8,90</b>   |
| <b>Total For I2033</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>    | <b>0</b>         | <b>8,90</b>   |
| I2038                     | On | 05/08/2021 | Bond Future |        |            | 119.37296 | 119.37296 | 118.87557          | 118.87557          |                   |            | 0.00           | 0                | 7,70          |
| I2038                     | On | 04/11/2021 | Bond Future |        |            | 120.68837 | 120.68837 | 120.18584          | 120.18584          |                   |            | 0.00           | 0                |               |
| I2038                     | On | 03/02/2022 | Bond Future |        |            | 120.34115 | 120.34115 | 119.83367          | 119.83367          |                   |            | 0.00           | 0                |               |
| I2038                     | On | 05/05/2022 | Bond Future |        |            | 121.79349 | 121.79349 | 121.28016          | 121.28016          |                   |            | 0.00           | 0                |               |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>    | <b>0</b>         | <b>7,70</b>   |
| <b>Total For I2038</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>    | <b>0</b>         | <b>7,70</b>   |
| I2046                     | On | 05/08/2021 | Bond Future |        |            | 108.89686 | 108.89686 | 108.41562          | 108.41562          |                   |            | 0.00           | 0                | 18,00         |
| I2046                     | On | 04/11/2021 | Bond Future |        |            | 108.26028 | 108.26028 | 107.77414          | 107.77414          |                   |            | 0.00           | 0                |               |
| I2046                     | On | 03/02/2022 | Bond Future |        |            | 109.53345 | 109.53345 | 109.04174          | 109.04174          |                   |            | 0.00           | 0                |               |
| I2046                     | On | 05/05/2022 | Bond Future |        |            | 108.98459 | 108.98459 | 108.48784          | 108.48784          |                   |            | 0.00           | 0                |               |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>    | <b>0</b>         | <b>18,00</b>  |
| <b>Total For I2046</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>    | <b>0</b>         | <b>18,00</b>  |
| I2050                     | On | 05/08/2021 | Bond Future |        |            | 110.88185 | 110.88185 | 110.44200          | 110.44200          |                   |            | 0.00           | 0                | 11,00         |
| I2050                     | On | 04/11/2021 | Bond Future |        |            | 112.10351 | 112.10351 | 111.65936          | 111.65936          |                   |            | 0.00           | 0                |               |
| I2050                     | On | 03/02/2022 | Bond Future |        |            | 111.45969 | 111.45969 | 111.01092          | 111.01092          |                   |            | 0.00           | 0                |               |
| I2050                     | On | 05/05/2022 | Bond Future |        |            | 112.80484 | 112.80484 | 112.35081          | 112.35081          |                   |            | 0.00           | 0                |               |
| <b>Total I2050 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>    | <b>0</b>         | <b>11,00</b>  |
| <b>Total For I2050</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>    | <b>0</b>         | <b>11,00</b>  |
| R186                      | On | 05/08/2021 | Bond Future |        |            | 7.47402   | 114.61041 | 7.51181            | 114.43283          |                   | 6.67       | 282,858,491.88 | 2,468            | 88,80         |
| R186                      | On | 04/11/2021 | Bond Future |        |            | 7.66375   | 115.84505 | 7.70383            | 115.66607          |                   | 6.23       | 0.00           | 0                |               |
| R186                      | On | 03/02/2022 | Bond Future |        |            | 7.86045   | 111.89718 | 7.90313            | 111.71650          |                   | 6.12       | 0.00           | 0                |               |
| R186                      | On | 05/05/2022 | Bond Future |        |            | 8.07226   | 113.22211 | 8.11789            | 113.03948          |                   | 5.78       | 0.00           | 0                |               |

| Contract Details         |    |            |             | 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>282,858,491.88</b> | <b>2,468</b>     | <b>88,86</b>  |
| R186                     | On | 05/08/2021 | Bond Future | 8.62   | Call       |           |           | 5,066.36000        | 5.06636            | 5,240,600         | 7.41       | 0.00                  | 0                |               |
| R186                     | On | 05/08/2021 | Bond Future | 8.62   | Put        |           |           | 11.12000           | 0.01112            | 7,780             | 7.41       | 0.00                  | 0                |               |
| R186                     | On | 05/08/2021 | Bond Future | 8.63   | Call       |           |           | 5,110.13000        | 5.11013            | 5,284,510         | 7.41       | 0.00                  | 0                |               |
| R186                     | On | 05/08/2021 | Bond Future | 8.63   | Put        |           |           | 10.59000           | 0.01059            | 7,390             | 7.41       | 0.00                  | 0                |               |
| R186                     | On | 05/08/2021 | Bond Future | 8.61   | Call       |           |           | 5,022.56000        | 5.02256            | 5,196,650         | 7.40       | 0.00                  | 0                |               |
| R186                     | On | 05/08/2021 | Bond Future | 8.61   | Put        |           |           | 11.66000           | 0.01166            | 8,170             | 7.40       | 0.00                  | 0                |               |
| R186                     | On | 04/11/2021 | Bond Future | 8.09   | Put        |           |           | 946.80000          | 0.94680            | 881,990           | 6.36       | 0.00                  | 0                |               |
| R186                     | On | 04/11/2021 | Bond Future | 8.77   | Put        |           |           | 329.09000          | 0.32909            | 300,540           | 6.79       | 0.00                  | 0                | 15,17         |
| R186                     | On | 04/11/2021 | Bond Future | 8.10   | Call       |           |           | 2,682.77000        | 2.68277            | 2,797,630         | 6.36       | 0.00                  | 0                |               |
| R186                     | On | 04/11/2021 | Bond Future | 8.10   | Put        |           |           | 932.87000          | 0.93287            | 868,750           | 6.36       | 0.00                  | 0                |               |
| R186                     | On | 04/11/2021 | Bond Future | 8.11   | Call       |           |           | 2,712.73000        | 2.71273            | 2,828,270         | 6.37       | 0.00                  | 0                |               |
| R186                     | On | 04/11/2021 | Bond Future | 8.11   | Put        |           |           | 919.10000          | 0.91910            | 855,660           | 6.37       | 0.00                  | 0                |               |
| R186                     | On | 04/11/2021 | Bond Future | 8.09   | Call       |           |           | 2,652.96000        | 2.65296            | 2,767,130         | 6.36       | 0.00                  | 0                |               |
| R186                     | On | 04/11/2021 | Bond Future | 7.77   | Call       |           |           | 1,792.42000        | 1.79242            | 1,882,960         | 6.24       | 0.00                  | 0                |               |
| R186                     | On | 04/11/2021 | Bond Future | 7.77   | Put        |           |           | 1,497.73000        | 1.49773            | 1,409,290         | 6.24       | 0.00                  | 0                | 15,11         |
| R186                     | On | 04/11/2021 | Bond Future | 8.77   | Call       |           |           | 4,960.84000        | 4.96084            | 5,111,270         | 6.79       | 0.00                  | 0                |               |
| R186                     | On | 03/02/2022 | Bond Future | 7.28   | Call       |           |           | 960.26000          | 0.96026            | 1,012,550         | 5.91       | 0.00                  | 0                |               |
| R186                     | On | 03/02/2022 | Bond Future | 7.28   | Put        |           |           | 3,635.34000        | 3.63534            | 3,506,950         | 5.91       | 0.00                  | 0                |               |
| R186                     | On | 03/02/2022 | Bond Future | 7.29   | Call       |           |           | 973.60000          | 0.97360            | 1,026,430         | 5.92       | 0.00                  | 0                |               |
| R186                     | On | 03/02/2022 | Bond Future | 7.29   | Put        |           |           | 3,605.12000        | 3.60512            | 3,477,270         | 5.92       | 0.00                  | 0                |               |
| R186                     | On | 03/02/2022 | Bond Future | 7.30   | Call       |           |           | 987.38000          | 0.98738            | 1,040,750         | 5.92       | 0.00                  | 0                |               |
| R186                     | On | 03/02/2022 | Bond Future | 7.30   | Put        |           |           | 3,575.35000        | 3.57535            | 3,448,040         | 5.92       | 0.00                  | 0                |               |
| R186                     | On | 05/05/2022 | Bond Future | 8.32   | Put        |           |           | 1,988.05000        | 1.98805            | 1,905,690         | 5.81       | 0.00                  | 0                |               |
| R186                     | On | 05/05/2022 | Bond Future | 8.30   | Call       |           |           | 2,746.71000        | 2.74671            | 2,846,020         | 5.80       | 0.00                  | 0                |               |
| R186                     | On | 05/05/2022 | Bond Future | 8.30   | Put        |           |           | 2,021.61000        | 2.02161            | 1,938,290         | 5.80       | 0.00                  | 0                |               |
| R186                     | On | 05/05/2022 | Bond Future | 8.31   | Call       |           |           | 2,769.72000        | 2.76972            | 2,869,510         | 5.80       | 0.00                  | 0                |               |
| R186                     | On | 05/05/2022 | Bond Future | 8.31   | Put        |           |           | 2,004.98000        | 2.00498            | 1,922,140         | 5.80       | 0.00                  | 0                |               |
| R186                     | On | 05/05/2022 | Bond Future | 8.32   | Call       |           |           | 2,792.41000        | 2.79241            | 2,892,680         | 5.81       | 0.00                  | 0                |               |
| <b>Total R186 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>30,36</b>  |
| <b>Total For R186</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>282,858,491.88</b> | <b>2,468</b>     | <b>119,21</b> |
| R197                     | On | 05/08/2021 | Bond Future |        |            | 321.87897 | 321.87897 | 321.68946          | 321.68946          |                   |            | 0.00                  | 0                | 1,17          |
| R197                     | On | 04/11/2021 | Bond Future |        |            | 325.42528 | 325.42528 | 325.23508          | 325.23508          |                   |            | 0.00                  | 0                |               |
| R197                     | On | 03/02/2022 | Bond Future |        |            | 321.10120 | 321.10120 | 320.91047          | 320.91047          |                   |            | 0.00                  | 0                |               |
| R197                     | On | 05/05/2022 | Bond Future |        |            | 324.97678 | 324.97678 | 324.78432          | 324.78432          |                   |            | 0.00                  | 0                |               |
| <b>Total R197 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>1,11</b>   |
| <b>Total For R197</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>1,11</b>   |
| R202                     | On | 05/08/2021 | Bond Future |        |            | 237.09000 | 237.09000 | 235.98722          | 235.98722          |                   |            | 0.00                  | 0                | 9,63          |
| R202                     | On | 04/11/2021 | Bond Future |        |            | 239.70201 | 239.70201 | 238.58814          | 238.58814          |                   |            | 0.00                  | 0                |               |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value         | Contracts Traded | Opt Intere   |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------|------------------|--------------|
| R202                      | On | 03/02/2022 | Bond Future |        |            | 238.19126 | 238.19126 | 237.06517          | 237.06517          |                   |            | 0.00          | 0                |              |
| R202                      | On | 05/05/2022 | Bond Future |        |            | 241.06575 | 241.06575 | 239.92651          | 239.92651          |                   |            | 0.00          | 0                |              |
| <b>Total R202 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>9,65</b>  |
| <b>Total For R202</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>9,65</b>  |
| R2023                     | On | 05/08/2021 | Bond Future |        |            | 5.21167   | 107.19221 | 5.22407            | 107.17345          |                   | 1.12       | 0.00          | 0                | 15,36        |
| R2023                     | On | 04/11/2021 | Bond Future |        |            | 5.37905   | 104.43986 | 5.39356            | 104.42138          |                   | 1.14       | 0.00          | 0                |              |
| R2023                     | On | 03/02/2022 | Bond Future |        |            | 5.57315   | 105.64280 | 5.59102            | 105.62442          |                   | 1.09       | 0.00          | 0                |              |
| R2023                     | On | 05/05/2022 | Bond Future |        |            | 5.81942   | 102.98294 | 5.84274            | 102.96454          |                   | 1.04       | 0.00          | 0                |              |
| <b>Total R2023 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>15,36</b> |
| R2023                     | On | 05/08/2021 | Bond Future | 5.30   | Call       |           |           | 187.12000          | 0.18712            | 197,500           | 1.02       | 0.00          | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.30   | Put        |           |           | 72.37000           | 0.07237            | 63,990            | 1.02       | 0.00          | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.31   | Call       |           |           | 197.56000          | 0.19756            | 208,300           | 1.03       | 0.00          | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.31   | Put        |           |           | 67.71000           | 0.06771            | 59,690            | 1.03       | 0.00          | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.29   | Call       |           |           | 176.93000          | 0.17693            | 186,950           | 1.02       | 0.00          | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.29   | Put        |           |           | 77.29000           | 0.07729            | 68,550            | 1.02       | 0.00          | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.92   | Put        |           |           | 638.14000          | 0.63814            | 621,580           | 0.88       | 0.00          | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.90   | Call       |           |           | 29.56000           | 0.02956            | 31,320            | 0.88       | 0.00          | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.90   | Put        |           |           | 660.75000          | 0.66075            | 644,030           | 0.88       | 0.00          | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.91   | Call       |           |           | 31.07000           | 0.03107            | 32,900            | 0.88       | 0.00          | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.91   | Put        |           |           | 649.42000          | 0.64942            | 632,770           | 0.88       | 0.00          | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.92   | Call       |           |           | 32.63000           | 0.03263            | 34,550            | 0.88       | 0.00          | 0                |              |
| R2023                     | On | 03/02/2022 | Bond Future | 5.08   | Call       |           |           | 88.22000           | 0.08822            | 91,900            | 0.86       | 0.00          | 0                |              |
| R2023                     | On | 03/02/2022 | Bond Future | 5.08   | Put        |           |           | 615.79000          | 0.61579            | 601,090           | 0.86       | 0.00          | 0                |              |
| R2023                     | On | 03/02/2022 | Bond Future | 5.06   | Call       |           |           | 82.33000           | 0.08233            | 85,830            | 0.85       | 0.00          | 0                |              |
| R2023                     | On | 03/02/2022 | Bond Future | 5.06   | Put        |           |           | 630.63000          | 0.63063            | 615,750           | 0.85       | 0.00          | 0                |              |
| R2023                     | On | 03/02/2022 | Bond Future | 5.07   | Call       |           |           | 85.24000           | 0.08524            | 88,830            | 0.86       | 0.00          | 0                |              |
| R2023                     | On | 03/02/2022 | Bond Future | 5.07   | Put        |           |           | 623.18000          | 0.62318            | 608,390           | 0.86       | 0.00          | 0                |              |
| R2023                     | On | 05/05/2022 | Bond Future | 6.30   | Put        |           |           | 235.79000          | 0.23579            | 228,730           | 1.05       | 0.00          | 0                |              |
| R2023                     | On | 05/05/2022 | Bond Future | 6.31   | Call       |           |           | 600.88000          | 0.60088            | 612,270           | 1.05       | 0.00          | 0                |              |
| R2023                     | On | 05/05/2022 | Bond Future | 6.31   | Put        |           |           | 233.34000          | 0.23334            | 226,330           | 1.05       | 0.00          | 0                |              |
| R2023                     | On | 05/05/2022 | Bond Future | 6.29   | Call       |           |           | 590.11000          | 0.59011            | 601,400           | 1.05       | 0.00          | 0                |              |
| R2023                     | On | 05/05/2022 | Bond Future | 6.29   | Put        |           |           | 238.26000          | 0.23826            | 231,150           | 1.05       | 0.00          | 0                |              |
| R2023                     | On | 05/05/2022 | Bond Future | 6.30   | Call       |           |           | 595.49000          | 0.59549            | 606,830           | 1.05       | 0.00          | 0                |              |
| <b>Total R2023 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         |              |
| <b>Total For R2023</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>15,36</b> |
| R2030                     | On | 05/08/2021 | Bond Future |        |            | 8.91541   | 94.87130  | 8.93792            | 94.74411           |                   | 11.23      | 74,663,713.10 | 787              | 101,86       |
| R2030                     | On | 04/11/2021 | Bond Future |        |            | 9.10105   | 95.89361  | 9.12448            | 95.76547           |                   | 10.79      | 0.00          | 0                |              |
| R2030                     | On | 03/02/2022 | Bond Future |        |            | 9.29420   | 92.99385  | 9.31866            | 92.86459           |                   | 10.57      | 0.00          | 0                |              |
| R2030                     | On | 05/05/2022 | Bond Future |        |            | 9.49761   | 94.09530  | 9.52321            | 93.96463           |                   | 9.95       | 0.00          | 0                |              |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| <b>Total R2030 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>74,663,713.10</b> | <b>787</b>       | <b>101,86</b> |
| R2030                     | On | 05/08/2021 | Bond Future | 10.42  | Call       |           |           | 7,918.82000        | 7.91882            | 8,044,150         | 12.90      | 0.00                 | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 9.15   | Call       |           |           | 1,869.46000        | 1.86946            | 1,935,300         | 11.36      | 0.00                 | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 9.15   | Put        |           |           | 681.85000          | 0.68185            | 620,500           | 11.36      | 0.00                 | 0                | 7,50          |
| R2030                     | On | 05/08/2021 | Bond Future | 8.50   | Put        |           |           | 2,812.90000        | 2.81290            | 2,696,720         | 10.76      | 0.00                 | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 8.50   | Call       |           |           | 298.59000          | 0.29859            | 309,600           | 10.76      | 0.00                 | 0                | 5,00          |
| R2030                     | On | 05/08/2021 | Bond Future | 9.50   | Call       |           |           | 3,347.71000        | 3.34771            | 3,444,250         | 11.76      | 0.00                 | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 10.15  | Call       |           |           | 6,559.47000        | 6.55947            | 6,681,760         | 12.62      | 0.00                 | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 10.15  | Put        |           |           | 24.01000           | 0.02401            | 19,110            | 12.62      | 0.00                 | 0                | 4,            |
| R2030                     | On | 05/08/2021 | Bond Future | 9.75   | Call       |           |           | 4,550.88000        | 4.55088            | 4,661,660         | 12.11      | 0.00                 | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 9.75   | Put        |           |           | 105.81000          | 0.10581            | 89,400            | 12.11      | 0.00                 | 0                | 4,            |
| R2030                     | On | 05/08/2021 | Bond Future | 8.83   | Put        |           |           | 1,496.47000        | 1.49647            | 1,403,460         | 11.09      | 0.00                 | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 10.41  | Put        |           |           | 8.15000            | 0.00815            | 6,210             | 12.89      | 0.00                 | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 10.30  | Call       |           |           | 7,316.11000        | 7.31611            | 7,440,400         | 12.78      | 0.00                 | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 10.30  | Put        |           |           | 12.98000           | 0.01298            | 10,080            | 12.78      | 0.00                 | 0                | 20            |
| R2030                     | On | 05/08/2021 | Bond Future | 8.78   | Put        |           |           | 1,665.76000        | 1.66576            | 1,568,370         | 11.05      | 0.00                 | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 8.78   | Call       |           |           | 768.80000          | 0.76880            | 798,600           | 11.05      | 0.00                 | 0                | 20            |
| R2030                     | On | 05/08/2021 | Bond Future | 7.70   | Put        |           |           | 7,336.57000        | 7.33657            | 7,209,300         | 10.35      | 0.00                 | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 9.50   | Put        |           |           | 241.81000          | 0.24181            | 211,160           | 11.76      | 0.00                 | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 8.95   | Put        |           |           | 1,137.22000        | 1.13722            | 1,055,620         | 11.19      | 0.00                 | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 8.95   | Call       |           |           | 1,205.38000        | 1.20538            | 1,250,970         | 11.19      | 0.00                 | 0                | 60            |
| R2030                     | On | 05/08/2021 | Bond Future | 9.45   | Put        |           |           | 283.24000          | 0.28324            | 248,920           | 11.70      | 0.00                 | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 9.45   | Call       |           |           | 3,118.23000        | 3.11823            | 3,211,100         | 11.70      | 0.00                 | 0                | 60            |
| R2030                     | On | 05/08/2021 | Bond Future | 12.10  | Call       |           |           | 15,868.96000       | 15.86896           | 15,996,150        | 13.51      | 0.00                 | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 8.83   | Call       |           |           | 884.68000          | 0.88468            | 918,860           | 11.09      | 0.00                 | 0                | 4,            |
| R2030                     | On | 05/08/2021 | Bond Future | 10.42  | Put        |           |           | 7.80000            | 0.00780            | 5,940             | 12.90      | 0.00                 | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 10.43  | Call       |           |           | 7,968.91000        | 7.96891            | 8,094,300         | 12.91      | 0.00                 | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 10.43  | Put        |           |           | 7.48000            | 0.00748            | 5,680             | 12.91      | 0.00                 | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 10.41  | Call       |           |           | 7,868.72000        | 7.86872            | 7,993,970         | 12.89      | 0.00                 | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 12.10  | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 13.51      | 0.00                 | 0                | 60            |
| R2030                     | On | 05/08/2021 | Bond Future | 7.70   | Call       |           |           | 4.14000            | 0.00414            | 4,060             | 10.35      | 0.00                 | 0                | 20            |
| R2030                     | On | 04/11/2021 | Bond Future | 9.20   | Call       |           |           | 2,552.89000        | 2.55289            | 2,612,840         | 10.76      | 0.00                 | 0                | ,             |
| R2030                     | On | 04/11/2021 | Bond Future | 8.27   | Put        |           |           | 5,436.70000        | 5.43670            | 5,328,480         | 10.07      | 0.00                 | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 8.27   | Call       |           |           | 615.02000          | 0.61502            | 634,940           | 10.07      | 0.00                 | 0                | 30            |
| R2030                     | On | 04/11/2021 | Bond Future | 8.77   | Put        |           |           | 3,416.90000        | 3.41690            | 3,328,560         | 10.46      | 0.00                 | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 8.77   | Call       |           |           | 1,454.06000        | 1.45406            | 1,493,860         | 10.46      | 0.00                 | 0                | 30            |
| R2030                     | On | 04/11/2021 | Bond Future | 11.44  | Call       |           |           | 11,737.34000       | 11.73734           | 11,858,260        | 13.07      | 0.00                 | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 11.44  | Put        |           |           | 112.64000          | 0.11264            | 105,420           | 13.07      | 0.00                 | 0                | 30            |
| R2030                     | On | 04/11/2021 | Bond Future | 10.60  | Call       |           |           | 8,004.47000        | 8.00447            | 8,113,480         | 12.25      | 0.00                 | 0                |               |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2030            | On | 04/11/2021 | Bond Future | 10.60  | Put        |           |           | 368.85000          | 0.36885            | 349,720           | 12.25      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 10.61  | Call       |           |           | 8,048.61000        | 8.04861            | 8,157,820         | 12.26      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 10.61  | Put        |           |           | 364.03000          | 0.36403            | 345,100           | 12.26      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 10.59  | Call       |           |           | 7,960.26000        | 7.96026            | 8,069,070         | 12.23      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 11.26  | Call       |           |           | 10,946.19000       | 10.94619           | 11,064,940        | 13.07      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 11.26  | Put        |           |           | 155.70000          | 0.15570            | 146,310           | 13.07      | 0.00  | 0                | ;          |
| R2030            | On | 04/11/2021 | Bond Future | 9.90   | Put        |           |           | 904.93000          | 0.90493            | 866,670           | 11.38      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 9.90   | Call       |           |           | 5,022.30000        | 5.02230            | 5,112,180         | 11.38      | 0.00  | 0                | ;          |
| R2030            | On | 04/11/2021 | Bond Future | 9.20   | Put        |           |           | 2,141.40000        | 2.14140            | 2,073,210         | 10.76      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 10.59  | Put        |           |           | 373.63000          | 0.37363            | 354,300           | 12.23      | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 8.39   | Put        |           |           | 6,111.44000        | 6.11144            | 6,009,960         | 10.03      | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.43   | Call       |           |           | 3,292.22000        | 3.29222            | 3,356,290         | 10.68      | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 10.85  | Put        |           |           | 778.79000          | 0.77879            | 752,810           | 12.18      | 0.00  | 0                | 1,00       |
| R2030            | On | 03/02/2022 | Bond Future | 9.78   | Call       |           |           | 4,386.40000        | 4.38640            | 4,462,550         | 10.96      | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.78   | Put        |           |           | 1,990.93000        | 1.99093            | 1,937,820         | 10.96      | 0.00  | 0                | 10         |
| R2030            | On | 03/02/2022 | Bond Future | 9.35   | Call       |           |           | 3,067.06000        | 3.06706            | 3,128,240         | 10.63      | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.35   | Put        |           |           | 2,901.78000        | 2.90178            | 2,833,700         | 10.63      | 0.00  | 0                | 10         |
| R2030            | On | 03/02/2022 | Bond Future | 9.43   | Put        |           |           | 2,706.72000        | 2.70672            | 2,641,530         | 10.68      | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 8.39   | Call       |           |           | 1,038.17000        | 1.03817            | 1,065,950         | 10.03      | 0.00  | 0                | 10         |
| R2030            | On | 03/02/2022 | Bond Future | 9.44   | Call       |           |           | 3,320.92000        | 3.32092            | 3,385,350         | 10.68      | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.44   | Put        |           |           | 2,683.07000        | 2.68307            | 2,618,240         | 10.68      | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.45   | Call       |           |           | 3,349.75000        | 3.34975            | 3,414,540         | 10.69      | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.45   | Put        |           |           | 2,659.58000        | 2.65958            | 2,595,110         | 10.69      | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.60   | Put        |           |           | 2,332.87000        | 2.33287            | 2,273,690         | 10.80      | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.60   | Call       |           |           | 3,803.24000        | 3.80324            | 3,873,320         | 10.80      | 0.00  | 0                | 1,00       |
| R2030            | On | 03/02/2022 | Bond Future | 8.85   | Put        |           |           | 4,370.76000        | 4.37076            | 4,284,570         | 10.33      | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 8.85   | Call       |           |           | 1,853.50000        | 1.85350            | 1,896,570         | 10.33      | 0.00  | 0                | 1,00       |
| R2030            | On | 03/02/2022 | Bond Future | 10.85  | Call       |           |           | 8,431.71000        | 8.43171            | 8,534,990         | 12.18      | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 8.14   | Call       |           |           | 839.05000          | 0.83905            | 861,350           | 9.34       | 0.00  | 0                | 1,80       |
| R2030            | On | 05/05/2022 | Bond Future | 9.95   | Call       |           |           | 4,619.73000        | 4.61973            | 4,695,070         | 10.23      | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 10.21  | Put        |           |           | 2,051.44000        | 2.05144            | 2,003,180         | 10.47      | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 10.19  | Call       |           |           | 5,402.60000        | 5.40260            | 5,484,490         | 10.45      | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 9.35   | Put        |           |           | 3,836.27000        | 3.83627            | 3,762,610         | 9.87       | 0.00  | 0                | 1,00       |
| R2030            | On | 05/05/2022 | Bond Future | 8.47   | Put        |           |           | 6,801.70000        | 6.80170            | 6,701,360         | 9.39       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 8.47   | Call       |           |           | 1,224.91000        | 1.22491            | 1,255,240         | 9.39       | 0.00  | 0                | 1,00       |
| R2030            | On | 05/05/2022 | Bond Future | 8.14   | Put        |           |           | 8,251.06000        | 8.25106            | 8,142,690         | 9.34       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 9.35   | Call       |           |           | 2,947.53000        | 2.94753            | 3,004,540         | 9.87       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 10.19  | Put        |           |           | 2,081.03000        | 2.08103            | 2,032,250         | 10.45      | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 9.95   | Put        |           |           | 2,475.75000        | 2.47575            | 2,420,420         | 10.23      | 0.00  | 0                | 1,00       |
| R2030            | On | 05/05/2022 | Bond Future | 10.20  | Call       |           |           | 5,436.38000        | 5.43638            | 5,518,540         | 10.46      | 0.00  | 0                |            |

| 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 | 05/05/2022 | Bond Future | 10.20  | Put        |           |           | 2,066.18000        | 2.06618            | 2,017,670         | 10.46      | 0.00                 | 0                |               |
| R2030                     | On | 05/05/2022 | Bond Future | 10.21  | Call       |           |           | 5,470.24000        | 5.47024            | 5,552,650         | 10.47      | 0.00                 | 0                |               |
| R2030                     | On | 05/05/2022 | Bond Future | 8.89   | Put        |           |           | 5,235.73000        | 5.23573            | 5,147,650         | 9.61       | 0.00                 | 0                |               |
| R2030                     | On | 05/05/2022 | Bond Future | 8.89   | Call       |           |           | 1,933.03000        | 1.93303            | 1,975,620         | 9.61       | 0.00                 | 0                | 1,80          |
| R2030                     | On | 05/05/2022 | Bond Future | 11.04  | Call       |           |           | 8,468.81000        | 8.46881            | 8,569,160         | 11.32      | 0.00                 | 0                |               |
| R2030                     | On | 05/05/2022 | Bond Future | 11.04  | Put        |           |           | 1,132.73000        | 1.13273            | 1,102,410         | 11.32      | 0.00                 | 0                | 1,80          |
| <b>Total R2030 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>29,24</b>  |
| <b>Total For R2030</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>74,663,713.10</b> | <b>787</b>       | <b>131,1'</b> |
| R2032                     | On | 05/08/2021 | Bond Future |        |            | 9.60061   | 94.09936  | 9.61291            | 94.02342           |                   | 12.62      | 0.00                 | 0                | 120,86        |
| R2032                     | On | 04/11/2021 | Bond Future |        |            | 9.79299   | 90.96855  | 9.80574            | 90.89214           |                   | 12.86      | 0.00                 | 0                | 5             |
| R2032                     | On | 03/02/2022 | Bond Future |        |            | 9.98933   | 92.01679  | 10.00256           | 91.93985           |                   | 12.25      | 0.00                 | 0                |               |
| R2032                     | On | 05/05/2022 | Bond Future |        |            | 10.19173  | 88.95985  | 10.20550           | 88.88218           |                   | 12.22      | 0.00                 | 0                |               |
| <b>Total R2032 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>120,91</b> |
| R2032                     | On | 05/08/2021 | Bond Future | 11.36  | Call       |           |           | 9,976.04000        | 9.97604            | 10,051,210        | 14.80      | 0.00                 | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.36  | Put        |           |           | 3.44000            | 0.00344            | 2,670             | 14.80      | 0.00                 | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.37  | Call       |           |           | 10,028.58000       | 10.02858           | 10,103,780        | 14.81      | 0.00                 | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.37  | Put        |           |           | 3.29000            | 0.00329            | 2,550             | 14.81      | 0.00                 | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.35  | Call       |           |           | 9,923.45000        | 9.92345            | 9,998,600         | 14.79      | 0.00                 | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.35  | Put        |           |           | 3.59000            | 0.00359            | 2,800             | 14.79      | 0.00                 | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 11.71  | Call       |           |           | 10,798.16000       | 10.79816           | 10,863,590        | 15.73      | 0.00                 | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 11.71  | Put        |           |           | 302.77000          | 0.30277            | 291,790           | 15.73      | 0.00                 | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 11.69  | Call       |           |           | 10,703.89000       | 10.70389           | 10,769,130        | 15.70      | 0.00                 | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 9.83   | Call       |           |           | 2,748.38000        | 2.74838            | 2,777,280         | 12.93      | 0.00                 | 0                | 70            |
| R2032                     | On | 04/11/2021 | Bond Future | 12.81  | Call       |           |           | 15,852.21000       | 15.85221           | 15,926,190        | 15.79      | 0.00                 | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 11.69  | Put        |           |           | 309.84000          | 0.30984            | 298,670           | 15.70      | 0.00                 | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 12.81  | Put        |           |           | 45.67000           | 0.04567            | 43,240            | 15.79      | 0.00                 | 0                | 70            |
| R2032                     | On | 04/11/2021 | Bond Future | 11.70  | Call       |           |           | 10,751.02000       | 10.75102           | 10,816,360        | 15.71      | 0.00                 | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 11.70  | Put        |           |           | 306.28000          | 0.30628            | 295,210           | 15.71      | 0.00                 | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 9.33   | Put        |           |           | 4,320.61000        | 4.32061            | 4,260,430         | 12.42      | 0.00                 | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 9.33   | Call       |           |           | 1,409.67000        | 1.40967            | 1,425,900         | 12.42      | 0.00                 | 0                | 70            |
| R2032                     | On | 04/11/2021 | Bond Future | 9.83   | Put        |           |           | 2,603.23000        | 2.60323            | 2,555,720         | 12.93      | 0.00                 | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.95  | Put        |           |           | 1,544.96000        | 1.54496            | 1,517,790         | 13.28      | 0.00                 | 0                | 40            |
| R2032                     | On | 03/02/2022 | Bond Future | 10.35  | Call       |           |           | 4,536.03000        | 4.53603            | 4,575,050         | 12.54      | 0.00                 | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.35  | Put        |           |           | 2,547.05000        | 2.54705            | 2,509,130         | 12.54      | 0.00                 | 0                | 40            |
| R2032                     | On | 03/02/2022 | Bond Future | 9.58   | Put        |           |           | 4,753.83000        | 4.75383            | 4,700,170         | 11.90      | 0.00                 | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.66  | Put        |           |           | 1,966.74000        | 1.96674            | 1,934,670         | 12.91      | 0.00                 | 0                | 5             |
| R2032                     | On | 03/02/2022 | Bond Future | 10.14  | Call       |           |           | 3,833.13000        | 3.83313            | 3,867,890         | 12.36      | 0.00                 | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.14  | Put        |           |           | 3,039.12000        | 3.03912            | 2,996,940         | 12.36      | 0.00                 | 0                | 5             |
| R2032                     | On | 03/02/2022 | Bond Future | 9.14   | Put        |           |           | 6,513.39000        | 6.51339            | 6,451,490         | 11.44      | 0.00                 | 0                |               |



| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2032                     | On | 03/02/2022 | Bond Future | 9.62       | Call      |           | 2,351.19000        | 2.35119            | 2,375,260         | 11.94      | 0.00        | 0                | 2'            |
| R2032                     | On | 03/02/2022 | Bond Future | 10.95      | Call      |           | 6,830.39000        | 6.83039            | 6,880,160         | 13.28      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.45      | Put       |           | 2,341.45000        | 2.34145            | 2,305,480         | 12.65      | 0.00        | 0                | 19            |
| R2032                     | On | 03/02/2022 | Bond Future | 9.81       | Call      |           | 2,853.05000        | 2.85305            | 2,880,980         | 12.11      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 9.81       | Put       |           | 3,981.66000        | 3.98166            | 3,932,650         | 12.11      | 0.00        | 0                | 19            |
| R2032                     | On | 03/02/2022 | Bond Future | 8.91       | Put       |           | 7,607.20000        | 7.60720            | 7,541,630         | 11.26      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 9.58       | Call      |           | 2,252.00000        | 2.25200            | 2,275,280         | 11.90      | 0.00        | 0                | 40            |
| R2032                     | On | 03/02/2022 | Bond Future | 10.66      | Call      |           | 5,680.30000        | 5.68030            | 5,725,170         | 12.91      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.43      | Put       |           | 2,381.30000        | 2.38130            | 2,344,950         | 12.63      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.44      | Call      |           | 4,855.89000        | 4.85589            | 4,896,670         | 12.64      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.44      | Put       |           | 2,361.43000        | 2.36143            | 2,325,270         | 12.64      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.42      | Call      |           | 4,784.06000        | 4.78406            | 4,824,450         | 12.62      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 9.14       | Call      |           | 1,305.95000        | 1.30595            | 1,320,990         | 11.44      | 0.00        | 0                | 9             |
| R2032                     | On | 03/02/2022 | Bond Future | 10.45      | Call      |           | 4,891.83000        | 4.89183            | 4,932,800         | 12.65      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.53      | Call      |           | 5,185.47000        | 5.18547            | 5,227,960         | 12.74      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.53      | Put       |           | 2,189.47000        | 2.18947            | 2,155,020         | 12.74      | 0.00        | 0                | 2'            |
| R2032                     | On | 03/02/2022 | Bond Future | 9.62       | Put       |           | 4,612.21000        | 4.61221            | 4,559,340         | 11.94      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.42      | Put       |           | 2,401.59000        | 2.40159            | 2,365,040         | 12.62      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 8.91       | Call      |           | 943.16000          | 0.94316            | 954,530           | 11.26      | 0.00        | 0                | 19            |
| R2032                     | On | 03/02/2022 | Bond Future | 10.43      | Call      |           | 4,819.79000        | 4.81979            | 4,860,380         | 12.63      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 11.13      | Call      |           | 7,573.70000        | 7.57370            | 7,626,190         | 13.52      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 11.13      | Put       |           | 1,332.26000        | 1.33226            | 1,307,810         | 13.52      | 0.00        | 0                | 2'            |
| R2032                     | On | 05/05/2022 | Bond Future | 11.03      | Put       |           | 2,199.82000        | 2.19982            | 2,169,870         | 12.93      | 0.00        | 0                |               |
| R2032                     | On | 05/05/2022 | Bond Future | 11.04      | Call      |           | 6,725.15000        | 6.72515            | 6,773,010         | 12.94      | 0.00        | 0                |               |
| R2032                     | On | 05/05/2022 | Bond Future | 11.04      | Put       |           | 2,184.56000        | 2.18456            | 2,154,750         | 12.94      | 0.00        | 0                |               |
| R2032                     | On | 05/05/2022 | Bond Future | 11.02      | Call      |           | 6,650.41000        | 6.65041            | 6,697,980         | 12.92      | 0.00        | 0                |               |
| R2032                     | On | 05/05/2022 | Bond Future | 11.02      | Put       |           | 2,214.91000        | 2.21491            | 2,184,810         | 12.92      | 0.00        | 0                |               |
| R2032                     | On | 05/05/2022 | Bond Future | 11.03      | Call      |           | 6,687.89000        | 6.68789            | 6,735,610         | 12.93      | 0.00        | 0                |               |
| <b>Total R2032 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,81</b>   |
| <b>Total For R2032</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>125,73</b> |
| R2035                     | On | 05/08/2021 | Bond Future |            |           | 10.17581  | 94.49056           | 10.16279           | 94.57876          | 13.89      | 0.00        | 0                | 81,55         |
| R2035                     | On | 04/11/2021 | Bond Future |            |           | 10.36904  | 91.03425           | 10.35545           | 91.12376          | 14.26      | 0.00        | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future |            |           | 10.56940  | 92.08296           | 10.55520           | 92.17381          | 13.63      | 0.00        | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future |            |           | 10.76769  | 88.69525           | 10.75289           | 88.78733          | 13.70      | 0.00        | 0                |               |
| <b>Total R2035 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>81,55</b>  |
| R2035                     | On | 05/08/2021 | Bond Future | 5.30       | Call      |           | 0.00000            | 0.00000            | 0,000             | 12.47      | 0.00        | 0                |               |
| R2035                     | On | 05/08/2021 | Bond Future | 5.30       | Put       |           | 43,628.51000       | 43.62851           | 43,716,710        | 12.47      | 0.00        | 0                |               |
| R2035                     | On | 05/08/2021 | Bond Future | 5.31       | Call      |           | 0.00000            | 0.00000            | 0,000             | 12.47      | 0.00        | 0                |               |
| R2035                     | On | 05/08/2021 | Bond Future | 10.77      | Call      |           | 4,267.80000        | 4.26780            | 4,176,500         | 14.73      | 0.00        | 0                |               |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2035            | On | 05/08/2021 | Bond Future | 10.77  | Put        |           |           | 282.80000          | 0.28280            | 279,700           | 14.73      | 0.00  | 0                | 10         |
| R2035            | On | 05/08/2021 | Bond Future | 10.02  | Put        |           |           | 1,968.45000        | 1.96845            | 1,997,220         | 13.60      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 5.31   | Put        |           |           | 43,511.93000       | 43.51193           | 43,600,130        | 12.47      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 5.29   | Call       |           |           | 0.00000            | 0.00000            | 0,000             | 12.47      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 10.02  | Call       |           |           | 993.07000          | 0.99307            | 933,640           | 13.60      | 0.00  | 0                | 10         |
| R2035            | On | 05/08/2021 | Bond Future | 5.29   | Put        |           |           | 43,745.22000       | 43.74522           | 43,833,420        | 12.47      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 11.37  | Call       |           |           | 7,717.61000        | 7.71761            | 7,627,270         | 15.79      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 11.37  | Put        |           |           | 39.95000           | 0.03995            | 37,810            | 15.79      | 0.00  | 0                | 10         |
| R2035            | On | 04/11/2021 | Bond Future | 10.12  | Call       |           |           | 2,235.86000        | 2.23586            | 2,185,310         | 14.12      | 0.00  | 0                | 40         |
| R2035            | On | 04/11/2021 | Bond Future | 10.62  | Put        |           |           | 2,240.71000        | 2.24071            | 2,263,760         | 14.71      | 0.00  | 0                | 40         |
| R2035            | On | 04/11/2021 | Bond Future | 10.62  | Call       |           |           | 3,960.25000        | 3.96025            | 3,893,790         | 14.71      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 13.82  | Call       |           |           | 19,204.61000       | 19.20461           | 19,114,980        | 17.58      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 11.75  | Put        |           |           | 644.28000          | 0.64428            | 648,700           | 16.69      | 0.00  | 0                | 70         |
| R2035            | On | 04/11/2021 | Bond Future | 11.08  | Call       |           |           | 5,953.11000        | 5.95311            | 5,876,280         | 15.49      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 11.08  | Put        |           |           | 1,355.22000        | 1.35522            | 1,367,900         | 15.49      | 0.00  | 0                | 70         |
| R2035            | On | 04/11/2021 | Bond Future | 10.23  | Put        |           |           | 3,402.80000        | 3.40280            | 3,437,920         | 14.24      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 10.11  | Call       |           |           | 2,206.67000        | 2.20667            | 2,156,470         | 14.11      | 0.00  | 0                | 30         |
| R2035            | On | 04/11/2021 | Bond Future | 10.12  | Put        |           |           | 3,807.23000        | 3.80723            | 3,846,190         | 14.12      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 12.52  | Put        |           |           | 246.18000          | 0.24618            | 246,970           | 17.58      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 12.53  | Call       |           |           | 13,062.83000       | 13.06283           | 12,974,090        | 17.58      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 12.53  | Put        |           |           | 242.36000          | 0.24236            | 243,130           | 17.58      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 12.51  | Call       |           |           | 12,965.24000       | 12.96524           | 12,876,550        | 17.58      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 13.82  | Put        |           |           | 25.32000           | 0.02532            | 25,200            | 17.58      | 0.00  | 0                | 40         |
| R2035            | On | 04/11/2021 | Bond Future | 11.75  | Call       |           |           | 9,194.86000        | 9.19486            | 9,109,770         | 16.69      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 10.60  | Call       |           |           | 3,881.27000        | 3.88127            | 3,815,360         | 14.68      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 10.60  | Put        |           |           | 2,290.06000        | 2.29006            | 2,313,660         | 14.68      | 0.00  | 0                | 30         |
| R2035            | On | 04/11/2021 | Bond Future | 10.11  | Put        |           |           | 3,845.65000        | 3.84565            | 3,884,960         | 14.11      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 12.51  | Put        |           |           | 250.05000          | 0.25005            | 250,870           | 17.58      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 10.23  | Call       |           |           | 2,570.44000        | 2.57044            | 2,516,050         | 14.24      | 0.00  | 0                | 70         |
| R2035            | On | 04/11/2021 | Bond Future | 12.52  | Call       |           |           | 13,014.04000       | 13.01404           | 12,925,320        | 17.58      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 11.20  | Call       |           |           | 6,513.07000        | 6.51307            | 6,434,230         | 15.70      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 11.20  | Put        |           |           | 1,186.83000        | 1.18683            | 1,197,500         | 15.70      | 0.00  | 0                | 30         |
| R2035            | On | 03/02/2022 | Bond Future | 10.26  | Put        |           |           | 4,817.02000        | 4.81702            | 4,859,290         | 13.42      | 0.00  | 0                |            |
| R2035            | On | 03/02/2022 | Bond Future | 10.26  | Call       |           |           | 2,897.64000        | 2.89764            | 2,849,060         | 13.42      | 0.00  | 0                | 20         |
| R2035            | On | 03/02/2022 | Bond Future | 11.73  | Call       |           |           | 8,564.14000        | 8.56414            | 8,486,320         | 15.24      | 0.00  | 0                |            |
| R2035            | On | 03/02/2022 | Bond Future | 10.10  | Put        |           |           | 5,434.34000        | 5.43434            | 5,481,010         | 13.25      | 0.00  | 0                |            |
| R2035            | On | 03/02/2022 | Bond Future | 10.10  | Call       |           |           | 2,449.67000        | 2.44967            | 2,405,490         | 13.25      | 0.00  | 0                | 20         |
| R2035            | On | 03/02/2022 | Bond Future | 11.39  | Call       |           |           | 7,058.73000        | 7.05873            | 6,985,550         | 14.71      | 0.00  | 0                |            |
| R2035            | On | 03/02/2022 | Bond Future | 11.88  | Put        |           |           | 1,317.80000        | 1.31780            | 1,329,150         | 15.47      | 0.00  | 0                | 1,80       |
| R2035            | On | 03/02/2022 | Bond Future | 11.28  | Call       |           |           | 6,588.59000        | 6.58859            | 6,517,190         | 14.55      | 0.00  | 0                |            |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2035                     | On | 03/02/2022 | Bond Future | 11.28  | Put        |           |           | 2,118.01000        | 2.11801            | 2,137,460         | 14.55      | 0.00                 | 0                | 20            |
| R2035                     | On | 03/02/2022 | Bond Future | 9.70   | Put        |           |           | 7,226.15000        | 7.22615            | 7,284,260         | 12.78      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 9.70   | Call       |           |           | 1,498.71000        | 1.49871            | 1,465,970         | 12.78      | 0.00                 | 0                | 68            |
| R2035                     | On | 03/02/2022 | Bond Future | 11.23  | Call       |           |           | 6,377.72000        | 6.37772            | 6,307,170         | 14.48      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.73  | Put        |           |           | 1,481.22000        | 1.48122            | 1,494,250         | 15.24      | 0.00                 | 0                | 28            |
| R2035                     | On | 03/02/2022 | Bond Future | 11.03  | Call       |           |           | 5,554.68000        | 5.55468            | 5,487,850         | 14.19      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.03  | Put        |           |           | 2,588.42000        | 2.58842            | 2,612,440         | 14.19      | 0.00                 | 0                | 28            |
| R2035                     | On | 03/02/2022 | Bond Future | 11.24  | Put        |           |           | 2,187.16000        | 2.18716            | 2,207,290         | 14.50      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.22  | Call       |           |           | 6,335.62000        | 6.33562            | 6,265,250         | 14.47      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.22  | Put        |           |           | 2,222.55000        | 2.22255            | 2,243,030         | 14.47      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.39  | Put        |           |           | 1,938.41000        | 1.93841            | 1,956,080         | 14.71      | 0.00                 | 0                | 68            |
| R2035                     | On | 03/02/2022 | Bond Future | 10.65  | Call       |           |           | 4,133.76000        | 4.13376            | 4,075,250         | 13.76      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 10.65  | Put        |           |           | 3,529.78000        | 3.52978            | 3,562,120         | 13.76      | 0.00                 | 0                | 68            |
| R2035                     | On | 03/02/2022 | Bond Future | 11.05  | Put        |           |           | 2,547.14000        | 2.54714            | 2,570,770         | 14.22      | 0.00                 | 0                | 1,60          |
| R2035                     | On | 03/02/2022 | Bond Future | 10.35  | Put        |           |           | 4,491.19000        | 4.49119            | 4,531,070         | 13.50      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 10.35  | Call       |           |           | 3,163.26000        | 3.16326            | 3,112,290         | 13.50      | 0.00                 | 0                | 1,60          |
| R2035                     | On | 03/02/2022 | Bond Future | 11.88  | Call       |           |           | 9,245.12000        | 9.24512            | 9,165,620         | 15.47      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.23  | Put        |           |           | 2,204.91000        | 2.20491            | 2,225,210         | 14.48      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.24  | Call       |           |           | 6,419.64000        | 6.41964            | 6,348,920         | 14.50      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.05  | Call       |           |           | 5,635.18000        | 5.63518            | 5,567,960         | 14.22      | 0.00                 | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 11.65  | Call       |           |           | 7,726.08000        | 7.72608            | 7,654,670         | 14.66      | 0.00                 | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 11.65  | Put        |           |           | 2,387.97000        | 2.38797            | 2,408,640         | 14.66      | 0.00                 | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 11.63  | Call       |           |           | 7,644.73000        | 7.64473            | 7,573,610         | 14.64      | 0.00                 | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 11.63  | Put        |           |           | 2,420.42000        | 2.42042            | 2,441,380         | 14.64      | 0.00                 | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 11.64  | Call       |           |           | 7,685.24000        | 7.68524            | 7,613,970         | 14.65      | 0.00                 | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 11.64  | Put        |           |           | 2,404.00000        | 2.40400            | 2,424,810         | 14.65      | 0.00                 | 0                |               |
| <b>Total R2035 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>13,18</b>  |
| <b>Total For R2035</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>94,77</b>  |
| R2037                     | On | 05/08/2021 | Bond Future |        |            | 10.39990  | 85.78621  | 10.37174           | 85.97750           |                   | 15.26      | 65,540,664.44        | 764              | 125,38        |
| R2037                     | On | 04/11/2021 | Bond Future |        |            | 10.58404  | 86.71065  | 10.55474           | 86.90448           |                   | 14.92      | 0.00                 | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future |        |            | 10.77481  | 83.45498  | 10.74431           | 83.65128           |                   | 15.00      | 0.00                 | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future |        |            | 10.97133  | 84.44365  | 10.93959           | 84.64243           |                   | 14.39      | 0.00                 | 0                |               |
| <b>Total R2037 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>65,540,664.44</b> | <b>764</b>       | <b>125,38</b> |
| R2037                     | On | 05/08/2021 | Bond Future | 12.27  | Call       |           |           | 11,589.79000       | 11.58979           | 11,398,380        | 18.46      | 0.00                 | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.27  | Put        |           |           | 2.80000            | 0.00280            | 2,680             | 18.46      | 0.00                 | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.28  | Call       |           |           | 11,644.24000       | 11.64424           | 11,452,830        | 18.46      | 0.00                 | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.28  | Put        |           |           | 2.67000            | 0.00267            | 2,550             | 18.46      | 0.00                 | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.26  | Call       |           |           | 11,535.28000       | 11.53528           | 11,343,860        | 18.46      | 0.00                 | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.26  | Put        |           |           | 2.94000            | 0.00294            | 2,810             | 18.46      | 0.00                 | 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 | 04/11/2021 | Bond Future | 12.81      | Put       |           | 216.16000          | 0.21616            | 222,460           | 18.47      | 0.00                 | 0                |              |
| R2037                     | On | 04/11/2021 | Bond Future | 11.49      | Call      |           | 6,929.74000        | 6.92974            | 6,768,050         | 16.54      | 0.00                 | 0                | 60           |
| R2037                     | On | 04/11/2021 | Bond Future | 12.82      | Call      |           | 13,433.45000       | 13.43345           | 13,245,820        | 18.47      | 0.00                 | 0                |              |
| R2037                     | On | 04/11/2021 | Bond Future | 12.82      | Put       |           | 212.80000          | 0.21280            | 219,000           | 18.47      | 0.00                 | 0                |              |
| R2037                     | On | 04/11/2021 | Bond Future | 12.83      | Call      |           | 13,481.32000       | 13.48132           | 13,293,590        | 18.47      | 0.00                 | 0                |              |
| R2037                     | On | 04/11/2021 | Bond Future | 12.83      | Put       |           | 209.48000          | 0.20948            | 215,580           | 18.47      | 0.00                 | 0                |              |
| R2037                     | On | 04/11/2021 | Bond Future | 12.81      | Call      |           | 13,385.57000       | 13.38557           | 13,198,040        | 18.47      | 0.00                 | 0                |              |
| R2037                     | On | 04/11/2021 | Bond Future | 12.30      | Call      |           | 10,909.39000       | 10.90939           | 10,728,160        | 18.09      | 0.00                 | 0                |              |
| R2037                     | On | 04/11/2021 | Bond Future | 12.30      | Put       |           | 430.69000          | 0.43069            | 443,290           | 18.09      | 0.00                 | 0                | 60           |
| R2037                     | On | 04/11/2021 | Bond Future | 11.49      | Put       |           | 1,055.20000        | 1.05520            | 1,087,340         | 16.54      | 0.00                 | 0                |              |
| R2037                     | On | 03/02/2022 | Bond Future | 11.45      | Call      |           | 6,484.81000        | 6.48481            | 6,340,880         | 15.90      | 0.00                 | 0                |              |
| R2037                     | On | 03/02/2022 | Bond Future | 11.45      | Put       |           | 2,113.55000        | 2.11355            | 2,165,920         | 15.90      | 0.00                 | 0                |              |
| R2037                     | On | 03/02/2022 | Bond Future | 11.46      | Call      |           | 6,527.07000        | 6.52707            | 6,382,750         | 15.92      | 0.00                 | 0                |              |
| R2037                     | On | 03/02/2022 | Bond Future | 11.46      | Put       |           | 2,096.35000        | 2.09635            | 2,148,330         | 15.92      | 0.00                 | 0                |              |
| R2037                     | On | 03/02/2022 | Bond Future | 11.47      | Call      |           | 6,569.61000        | 6.56961            | 6,424,910         | 15.94      | 0.00                 | 0                |              |
| R2037                     | On | 03/02/2022 | Bond Future | 11.47      | Put       |           | 2,079.50000        | 2.07950            | 2,131,100         | 15.94      | 0.00                 | 0                |              |
| R2037                     | On | 05/05/2022 | Bond Future | 11.82      | Put       |           | 2,390.25000        | 2.39025            | 2,443,190         | 15.31      | 0.00                 | 0                |              |
| R2037                     | On | 05/05/2022 | Bond Future | 11.83      | Call      |           | 7,690.50000        | 7.69050            | 7,544,350         | 15.33      | 0.00                 | 0                |              |
| R2037                     | On | 05/05/2022 | Bond Future | 11.83      | Put       |           | 2,374.27000        | 2.37427            | 2,426,900         | 15.33      | 0.00                 | 0                |              |
| R2037                     | On | 05/05/2022 | Bond Future | 11.84      | Call      |           | 7,731.39000        | 7.73139            | 7,584,920         | 15.34      | 0.00                 | 0                |              |
| R2037                     | On | 05/05/2022 | Bond Future | 11.84      | Put       |           | 2,358.40000        | 2.35840            | 2,410,710         | 15.34      | 0.00                 | 0                |              |
| R2037                     | On | 05/05/2022 | Bond Future | 11.82      | Call      |           | 7,649.66000        | 7.64966            | 7,503,820         | 15.31      | 0.00                 | 0                |              |
| <b>Total R2037 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>1,20</b>  |
| <b>Total For R2037</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>65,540,664.44</b> | <b>764</b>       | <b>126,5</b> |
| R2040                     | On | 05/08/2021 | Bond Future |            |           | 10.54358  | 87.81705           | 10.53055           | 87.91183          | 15.85      | 0.00                 | 0                | 85,6         |
| R2040                     | On | 04/11/2021 | Bond Future |            |           | 10.72351  | 88.76346           | 10.70993           | 88.85966          | 15.51      | 0.00                 | 0                |              |
| R2040                     | On | 03/02/2022 | Bond Future |            |           | 10.90984  | 85.28116           | 10.89568           | 85.37872          | 15.63      | 0.00                 | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future |            |           | 11.10125  | 86.29150           | 11.08649           | 86.39045          | 14.98      | 0.00                 | 0                |              |
| <b>Total R2040 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>85,6</b>  |
| R2040                     | On | 05/08/2021 | Bond Future | 12.48      | Call      |           | 12,556.92000       | 12.55692           | 12,461,850        | 19.17      | 0.00                 | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 12.48      | Put       |           | 2.33000            | 0.00233            | 2,040             | 19.17      | 0.00                 | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 12.49      | Call      |           | 12,613.58000       | 12.61358           | 12,518,520        | 19.19      | 0.00                 | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 11.55      | Put       |           | 86.09000           | 0.08609            | 82,820            | 17.99      | 0.00                 | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 11.55      | Call      |           | 7,038.99000        | 7.03899            | 6,940,940         | 17.99      | 0.00                 | 0                | 90           |
| R2040                     | On | 05/08/2021 | Bond Future | 14.80      | Call      |           | 24,036.40000       | 24.03640           | 23,941,620        | 19.20      | 0.00                 | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 12.49      | Put       |           | 2.23000            | 0.00223            | 1,950             | 19.19      | 0.00                 | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 12.47      | Call      |           | 12,500.19000       | 12.50019           | 12,405,110        | 19.16      | 0.00                 | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 14.80      | Put       |           | 0.00000            | 0.00000            | 0,000             | 19.20      | 0.00                 | 0                | 90           |
| R2040                     | On | 05/08/2021 | Bond Future | 12.47      | Put       |           | 2.43000            | 0.00243            | 2,130             | 19.16      | 0.00                 | 0                |              |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere   |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| R2040                     | On | 05/08/2021 | Bond Future | 11.05  | Put        |           |           | 399.16000          | 0.39916            | 396,690           | 16.91      | 0.00        | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 11.05  | Call       |           |           | 4,056.04000        | 4.05604            | 3,958,790         | 16.91      | 0.00        | 0                | 96           |
| R2040                     | On | 04/11/2021 | Bond Future | 12.91  | Call       |           |           | 13,868.95000       | 13.86895           | 13,773,590        | 19.25      | 0.00        | 0                |              |
| R2040                     | On | 04/11/2021 | Bond Future | 12.91  | Put        |           |           | 255.46000          | 0.25546            | 256,300           | 19.25      | 0.00        | 0                |              |
| R2040                     | On | 04/11/2021 | Bond Future | 12.89  | Call       |           |           | 13,769.10000       | 13.76910           | 13,673,790        | 19.25      | 0.00        | 0                |              |
| R2040                     | On | 04/11/2021 | Bond Future | 12.89  | Put        |           |           | 263.36000          | 0.26336            | 264,250           | 19.25      | 0.00        | 0                |              |
| R2040                     | On | 04/11/2021 | Bond Future | 12.90  | Call       |           |           | 13,819.04000       | 13.81904           | 13,723,690        | 19.25      | 0.00        | 0                |              |
| R2040                     | On | 04/11/2021 | Bond Future | 12.90  | Put        |           |           | 259.39000          | 0.25939            | 260,240           | 19.25      | 0.00        | 0                |              |
| R2040                     | On | 03/02/2022 | Bond Future | 11.58  | Put        |           |           | 2,342.62000        | 2.34262            | 2,364,000         | 16.81      | 0.00        | 0                |              |
| R2040                     | On | 03/02/2022 | Bond Future | 11.59  | Call       |           |           | 6,907.73000        | 6.90773            | 6,831,370         | 16.83      | 0.00        | 0                |              |
| R2040                     | On | 03/02/2022 | Bond Future | 11.59  | Put        |           |           | 2,323.92000        | 2.32392            | 2,345,120         | 16.83      | 0.00        | 0                |              |
| R2040                     | On | 03/02/2022 | Bond Future | 11.57  | Call       |           |           | 6,818.77000        | 6.81877            | 6,742,770         | 16.79      | 0.00        | 0                |              |
| R2040                     | On | 03/02/2022 | Bond Future | 11.57  | Put        |           |           | 2,361.46000        | 2.36146            | 2,383,020         | 16.79      | 0.00        | 0                |              |
| R2040                     | On | 03/02/2022 | Bond Future | 11.58  | Call       |           |           | 6,863.22000        | 6.86322            | 6,787,040         | 16.81      | 0.00        | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 13.04  | Put        |           |           | 1,323.71000        | 1.32371            | 1,334,320         | 17.86      | 0.00        | 0                | 1,20         |
| R2040                     | On | 05/05/2022 | Bond Future | 11.91  | Call       |           |           | 7,945.57000        | 7.94557            | 7,869,810         | 16.09      | 0.00        | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 11.91  | Put        |           |           | 2,693.96000        | 2.69396            | 2,717,150         | 16.09      | 0.00        | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 11.92  | Call       |           |           | 7,988.17000        | 7.98817            | 7,912,250         | 16.10      | 0.00        | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 11.92  | Put        |           |           | 2,676.03000        | 2.67603            | 2,699,060         | 16.10      | 0.00        | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 11.90  | Call       |           |           | 7,902.74000        | 7.90274            | 7,827,130         | 16.07      | 0.00        | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 9.82   | Put        |           |           | 10,590.19000       | 10.59019           | 10,661,100        | 13.90      | 0.00        | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 9.82   | Call       |           |           | 1,369.92000        | 1.36992            | 1,341,880         | 13.90      | 0.00        | 0                | 1,20         |
| R2040                     | On | 05/05/2022 | Bond Future | 10.57  | Put        |           |           | 6,667.21000        | 6.66721            | 6,718,890         | 14.60      | 0.00        | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 10.57  | Call       |           |           | 3,085.86000        | 3.08586            | 3,038,590         | 14.60      | 0.00        | 0                | 1,20         |
| R2040                     | On | 05/05/2022 | Bond Future | 13.04  | Call       |           |           | 12,969.13000       | 12.96913           | 12,880,790        | 17.86      | 0.00        | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 11.90  | Put        |           |           | 2,711.74000        | 2.71174            | 2,735,080         | 16.07      | 0.00        | 0                |              |
| <b>Total R2040 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,30</b>  |
| <b>Total For R2040</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>91,95</b> |
| R2044                     | On | 05/08/2021 | Bond Future |        |            | 10.61110  | 84.43415  | 10.60304           | 84.49364           |                   | 16.56      | 0.00        | 0                | 62,45        |
| R2044                     | On | 04/11/2021 | Bond Future |        |            | 10.78326  | 85.34410  | 10.77485           | 85.40455           |                   | 16.20      | 0.00        | 0                |              |
| R2044                     | On | 03/02/2022 | Bond Future |        |            | 10.96131  | 81.94759  | 10.95253           | 82.00899           |                   | 16.32      | 0.00        | 0                |              |
| R2044                     | On | 05/05/2022 | Bond Future |        |            | 11.14383  | 82.91848  | 11.13467           | 82.98080           |                   | 15.65      | 0.00        | 0                |              |
| <b>Total R2044 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>62,45</b> |
| R2044                     | On | 05/08/2021 | Bond Future | 12.60  | Call       |           |           | 12,835.07000       | 12.83507           | 12,775,290        | 20.08      | 0.00        | 0                |              |
| R2044                     | On | 05/08/2021 | Bond Future | 12.60  | Put        |           |           | 1.89000            | 0.00189            | 1,600             | 20.08      | 0.00        | 0                |              |
| R2044                     | On | 05/08/2021 | Bond Future | 12.61  | Call       |           |           | 12,890.67000       | 12.89067           | 12,830,900        | 20.08      | 0.00        | 0                |              |
| R2044                     | On | 05/08/2021 | Bond Future | 12.61  | Put        |           |           | 1.80000            | 0.00180            | 1,520             | 20.08      | 0.00        | 0                |              |
| R2044                     | On | 05/08/2021 | Bond Future | 12.59  | Call       |           |           | 12,779.39000       | 12.77939           | 12,719,610        | 20.08      | 0.00        | 0                |              |
| R2044                     | On | 05/08/2021 | Bond Future | 12.59  | Put        |           |           | 1.98000            | 0.00198            | 1,690             | 20.08      | 0.00        | 0                |              |

| 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 | 04/11/2021 | Bond Future | 12.91      | Call      |           | 13,546.45000       | 13.54645           | 13,484,700        | 20.14      | 0.00        | 0                |               |
| R2044                     | On | 04/11/2021 | Bond Future | 12.91      | Put       |           | 284.44000          | 0.28444            | 283,140           | 20.14      | 0.00        | 0                |               |
| R2044                     | On | 04/11/2021 | Bond Future | 12.89      | Call      |           | 13,448.01000       | 13.44801           | 13,386,250        | 20.14      | 0.00        | 0                |               |
| R2044                     | On | 04/11/2021 | Bond Future | 12.89      | Put       |           | 293.03000          | 0.29303            | 291,720           | 20.14      | 0.00        | 0                |               |
| R2044                     | On | 04/11/2021 | Bond Future | 12.90      | Call      |           | 13,497.24000       | 13.49724           | 13,435,480        | 20.14      | 0.00        | 0                |               |
| R2044                     | On | 04/11/2021 | Bond Future | 12.90      | Put       |           | 288.71000          | 0.28871            | 287,400           | 20.14      | 0.00        | 0                |               |
| R2044                     | On | 03/02/2022 | Bond Future | 11.60      | Put       |           | 2,331.11000        | 2.33111            | 2,341,460         | 17.15      | 0.00        | 0                |               |
| R2044                     | On | 03/02/2022 | Bond Future | 11.61      | Call      |           | 6,704.70000        | 6.70470            | 6,653,540         | 17.17      | 0.00        | 0                |               |
| R2044                     | On | 03/02/2022 | Bond Future | 11.61      | Put       |           | 2,312.24000        | 2.31224            | 2,322,480         | 17.17      | 0.00        | 0                |               |
| R2044                     | On | 03/02/2022 | Bond Future | 11.59      | Call      |           | 6,615.11000        | 6.61511            | 6,564,180         | 17.14      | 0.00        | 0                |               |
| R2044                     | On | 03/02/2022 | Bond Future | 11.59      | Put       |           | 2,350.36000        | 2.35036            | 2,360,830         | 17.14      | 0.00        | 0                |               |
| R2044                     | On | 03/02/2022 | Bond Future | 11.60      | Call      |           | 6,659.76000        | 6.65976            | 6,608,710         | 17.15      | 0.00        | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.92      | Call      |           | 7,842.82000        | 7.84282            | 7,792,560         | 16.84      | 0.00        | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.92      | Put       |           | 2,778.87000        | 2.77887            | 2,790,930         | 16.84      | 0.00        | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.93      | Call      |           | 7,885.64000        | 7.88564            | 7,835,290         | 16.85      | 0.00        | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.93      | Put       |           | 2,760.70000        | 2.76070            | 2,772,670         | 16.85      | 0.00        | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.91      | Call      |           | 7,800.30000        | 7.80030            | 7,750,140         | 16.82      | 0.00        | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.91      | Put       |           | 2,797.43000        | 2.79743            | 2,809,590         | 16.82      | 0.00        | 0                |               |
| <b>Total R2044 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |               |
| <b>Total For R2044</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>62,45</b>  |
| R2048                     | On | 05/08/2021 | Bond Future |            |           | 10.53820  | 88.02965           | 10.52998           | 88.09253          | 16.22      | 0.00        | 0                | 171,05        |
| R2048                     | On | 04/11/2021 | Bond Future |            |           | 10.70648  | 84.56676           | 10.69789           | 84.63070          | 16.68      | 0.00        | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future |            |           | 10.88007  | 85.54099           | 10.87110           | 85.60590          | 15.95      | 0.00        | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future |            |           | 11.05054  | 82.13895           | 11.04119           | 82.20481          | 16.10      | 0.00        | 0                |               |
| <b>Total R2048 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>171,05</b> |
| R2048                     | On | 05/08/2021 | Bond Future | 12.51      | Call      |           | 13,065.77000       | 13.06577           | 13,002,590        | 19.67      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.51      | Put       |           | 2.04000            | 0.00204            | 1,740             | 19.67      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.52      | Call      |           | 13,122.31000       | 13.12231           | 13,059,140        | 19.67      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.52      | Put       |           | 1.94000            | 0.00194            | 1,650             | 19.67      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 11.20      | Call      |           | 5,122.76000        | 5.12276            | 5,051,970         | 17.67      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 10.50      | Put       |           | 1,698.43000        | 1.69843            | 1,702,570         | 16.22      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 10.90      | Call      |           | 3,357.97000        | 3.35797            | 3,287,030         | 16.96      | 0.00        | 0                | 1,30          |
| R2048                     | On | 05/08/2021 | Bond Future | 10.60      | Put       |           | 1,337.11000        | 1.33711            | 1,336,420         | 16.38      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.50      | Put       |           | 2.14000            | 0.00214            | 1,830             | 19.67      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 10.00      | Put       |           | 4,488.78000        | 4.48878            | 4,528,790         | 15.25      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 10.00      | Call      |           | 255.61000          | 0.25561            | 232,740           | 15.25      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 11.20      | Put       |           | 254.18000          | 0.25418            | 246,270           | 17.67      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.50      | Call      |           | 13,009.14000       | 13.00914           | 12,945,950        | 19.67      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 10.60      | Call      |           | 1,870.14000        | 1.87014            | 1,806,570         | 16.38      | 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    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2048                     | On | 05/08/2021 | Bond Future | 10.50      | Call      |           | 1,468.40000        | 1.46840            | 1,409,660         | 16.22      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 10.30      | Put       |           | 2,620.57000        | 2.62057            | 2,637,670         | 15.90      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 10.30      | Call      |           | 827.62000          | 0.82762            | 781,840           | 15.90      | 0.00        | 0                | 1,30          |
| R2048                     | On | 05/08/2021 | Bond Future | 10.90      | Put       |           | 606.51000          | 0.60651            | 598,450           | 16.96      | 0.00        | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.83      | Put       |           | 285.65000          | 0.28565            | 284,460           | 20.76      | 0.00        | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 9.60       | Call      |           | 438.79000          | 0.43879            | 424,510           | 14.86      | 0.00        | 0                | 1,20          |
| R2048                     | On | 04/11/2021 | Bond Future | 12.84      | Call      |           | 13,899.85000       | 13.89985           | 13,834,710        | 20.76      | 0.00        | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.84      | Put       |           | 281.43000          | 0.28143            | 280,230           | 20.76      | 0.00        | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.85      | Call      |           | 13,949.70000       | 13.94970           | 13,884,570        | 20.76      | 0.00        | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.85      | Put       |           | 277.25000          | 0.27725            | 276,060           | 20.76      | 0.00        | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.83      | Call      |           | 13,849.96000       | 13.84996           | 13,784,830        | 20.76      | 0.00        | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 10.30      | Put       |           | 4,903.28000        | 4.90328            | 4,931,720         | 16.01      | 0.00        | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 10.30      | Call      |           | 1,844.93000        | 1.84493            | 1,809,430         | 16.01      | 0.00        | 0                | 1,20          |
| R2048                     | On | 04/11/2021 | Bond Future | 9.60       | Put       |           | 9,373.04000        | 9.37304            | 9,422,700         | 14.86      | 0.00        | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.47      | Call      |           | 6,676.11000        | 6.67611            | 6,622,970         | 16.99      | 0.00        | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.47      | Put       |           | 2,532.71000        | 2.53271            | 2,544,480         | 16.99      | 0.00        | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.48      | Call      |           | 6,721.71000        | 6.72171            | 6,668,440         | 17.00      | 0.00        | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.48      | Put       |           | 2,512.28000        | 2.51228            | 2,523,920         | 17.00      | 0.00        | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.49      | Call      |           | 6,767.38000        | 6.76738            | 6,713,990         | 17.02      | 0.00        | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.49      | Put       |           | 2,492.03000        | 2.49203            | 2,503,550         | 17.02      | 0.00        | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.81      | Put       |           | 2,801.20000        | 2.80120            | 2,814,260         | 17.16      | 0.00        | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.79      | Call      |           | 7,829.16000        | 7.82916            | 7,776,570         | 17.12      | 0.00        | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.79      | Put       |           | 2,839.35000        | 2.83935            | 2,852,620         | 17.12      | 0.00        | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.80      | Call      |           | 7,872.93000        | 7.87293            | 7,820,230         | 17.14      | 0.00        | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.80      | Put       |           | 2,820.21000        | 2.82021            | 2,833,370         | 17.14      | 0.00        | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.81      | Call      |           | 7,916.75000        | 7.91675            | 7,863,950         | 17.16      | 0.00        | 0                |               |
| <b>Total R2048 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,00</b>   |
| <b>Total For R2048</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>176,05</b> |
| R209                      | On | 05/08/2021 | Bond Future |            |           | 10.11878  | 73.03740           | 10.10554           | 73.11587          | 15.38      | 0.00        | 0                | 28,65         |
| R209                      | On | 04/11/2021 | Bond Future |            |           | 10.28887  | 70.68438           | 10.27509           | 70.76409          | 15.75      | 0.00        | 0                | 4,75          |
| R209                      | On | 03/02/2022 | Bond Future |            |           | 10.46102  | 71.49890           | 10.44671           | 71.57969          | 15.11      | 0.00        | 0                |               |
| R209                      | On | 05/05/2022 | Bond Future |            |           | 10.63658  | 69.20423           | 10.62172           | 69.28611          | 15.16      | 0.00        | 0                |               |
| <b>Total R209 Future</b>  |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>33,47</b>  |
| R209                      | On | 05/08/2021 | Bond Future | 11.80      | Call      |           | 9,118.55000        | 9.11855            | 9,039,610         | 18.34      | 0.00        | 0                |               |
| R209                      | On | 05/08/2021 | Bond Future | 11.80      | Put       |           | 4.75000            | 0.00475            | 4,280             | 18.34      | 0.00        | 0                |               |
| R209                      | On | 05/08/2021 | Bond Future | 11.81      | Call      |           | 9,166.98000        | 9.16698            | 9,088,060         | 18.35      | 0.00        | 0                |               |
| R209                      | On | 05/08/2021 | Bond Future | 11.81      | Put       |           | 4.55000            | 0.00455            | 4,100             | 18.35      | 0.00        | 0                |               |
| R209                      | On | 05/08/2021 | Bond Future | 11.79      | Call      |           | 9,070.06000        | 9.07006            | 8,991,110         | 18.32      | 0.00        | 0                |               |
| R209                      | On | 05/08/2021 | Bond Future | 11.79      | Put       |           | 4.95000            | 0.00495            | 4,470             | 18.32      | 0.00        | 0                |               |

| Contract Details         |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere   |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| R209                     | On | 04/11/2021 | Bond Future | 9.50       | Call      |           | 768.41000          | 0.76841            | 742,530           | 14.59      | 0.00        | 0                | 6,00         |
| R209                     | On | 04/11/2021 | Bond Future | 12.18      | Call      |           | 10,183.58000       | 10.18358           | 10,105,300        | 19.32      | 0.00        | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 12.18      | Put       |           | 285.78000          | 0.28578            | 287,210           | 19.32      | 0.00        | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 12.19      | Call      |           | 10,226.84000       | 10.22684           | 10,148,520        | 19.34      | 0.00        | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 10.50      | Call      |           | 3,256.36000        | 3.25636            | 3,198,370         | 16.05      | 0.00        | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 12.19      | Put       |           | 282.56000          | 0.28256            | 283,950           | 19.34      | 0.00        | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 12.17      | Call      |           | 10,140.31000       | 10.14031           | 10,062,060        | 19.30      | 0.00        | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 12.17      | Put       |           | 289.04000          | 0.28904            | 290,500           | 19.30      | 0.00        | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 10.50      | Put       |           | 1,971.27000        | 1.97127            | 1,992,990         | 16.05      | 0.00        | 0                | 9,40         |
| R209                     | On | 04/11/2021 | Bond Future | 9.50       | Put       |           | 5,465.73000        | 5.46573            | 5,519,560         | 14.59      | 0.00        | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 10.00      | Call      |           | 1,791.13000        | 1.79113            | 1,747,960         | 15.45      | 0.00        | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 10.00      | Put       |           | 3,409.54000        | 3.40954            | 3,446,080         | 15.45      | 0.00        | 0                | 3,10         |
| R209                     | On | 04/11/2021 | Bond Future | 12.00      | Call      |           | 9,403.01000        | 9.40301            | 9,325,390         | 18.96      | 0.00        | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 12.00      | Put       |           | 350.86000          | 0.35086            | 352,950           | 18.96      | 0.00        | 0                | 9,00         |
| R209                     | On | 03/02/2022 | Bond Future | 11.03      | Put       |           | 1,974.74000        | 1.97474            | 1,994,100         | 15.73      | 0.00        | 0                |              |
| R209                     | On | 03/02/2022 | Bond Future | 11.04      | Call      |           | 5,199.16000        | 5.19916            | 5,137,560         | 15.75      | 0.00        | 0                |              |
| R209                     | On | 03/02/2022 | Bond Future | 11.04      | Put       |           | 1,958.20000        | 1.95820            | 1,977,390         | 15.75      | 0.00        | 0                |              |
| R209                     | On | 03/02/2022 | Bond Future | 11.02      | Call      |           | 5,126.46000        | 5.12646            | 5,065,200         | 15.71      | 0.00        | 0                |              |
| R209                     | On | 03/02/2022 | Bond Future | 11.02      | Put       |           | 1,991.21000        | 1.99121            | 2,010,740         | 15.71      | 0.00        | 0                |              |
| R209                     | On | 03/02/2022 | Bond Future | 11.03      | Call      |           | 5,162.87000        | 5.16287            | 5,101,440         | 15.73      | 0.00        | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.44      | Call      |           | 6,480.92000        | 6.48092            | 6,418,200         | 16.29      | 0.00        | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.44      | Put       |           | 2,170.31000        | 2.17031            | 2,189,470         | 16.29      | 0.00        | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.45      | Call      |           | 6,516.48000        | 6.51648            | 6,453,620         | 16.31      | 0.00        | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.45      | Put       |           | 2,155.60000        | 2.15560            | 2,174,620         | 16.31      | 0.00        | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.43      | Call      |           | 6,445.64000        | 6.44564            | 6,383,050         | 16.28      | 0.00        | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.43      | Put       |           | 2,185.35000        | 2.18535            | 2,204,640         | 16.28      | 0.00        | 0                |              |
| <b>Total R209 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>27,50</b> |
| <b>Total For R209</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>60,97</b> |
| R210                     | On | 05/08/2021 | Bond Future |            |           | 209.04701 | 209.04701          | 209.00900          | 209.00900         |            | 0.00        | 0                | 1,40         |
| R210                     | On | 04/11/2021 | Bond Future |            |           | 208.56641 | 208.56641          | 208.52894          | 208.52894         |            | 0.00        | 0                |              |
| R210                     | On | 03/02/2022 | Bond Future |            |           | 211.01876 | 211.01876          | 210.98145          | 210.98145         |            | 0.00        | 0                |              |
| R210                     | On | 05/05/2022 | Bond Future |            |           | 210.72924 | 210.72924          | 210.69278          | 210.69278         |            | 0.00        | 0                |              |
| <b>Total R210 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,40</b>  |
| <b>Total For R210</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,40</b>  |
| R212                     | On | 05/08/2021 | Bond Future |            |           | 173.01863 | 173.01863          | 172.96436          | 172.96436         |            | 0.00        | 0                | 2,40         |
| R212                     | On | 04/11/2021 | Bond Future |            |           | 174.92505 | 174.92505          | 174.87096          | 174.87096         |            | 0.00        | 0                |              |
| <b>Total R212 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,40</b>  |
| <b>Total For R212</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,40</b>  |
| R213                     | On | 05/08/2021 | Bond Future |            |           | 9.28841   | 88.82267           | 9.31583            | 88.66789          | 12.13      | 0.00        | 0                | 9,00         |



| Contract Details         |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere  |
|--------------------------|----|------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------|
| R213                     | On | 04/11/2021 |        |            | 9.47480   | 86.25057  | 9.50328            | 86.09453           |                   | 12.24      | 0.00        | 0                |             |
| R213                     | On | 03/02/2022 |        |            | 9.66829   | 87.24402  | 9.69795            | 87.08647           |                   | 11.61      | 0.00        | 0                |             |
| R213                     | On | 05/05/2022 |        |            | 9.86125   | 84.74489  | 9.89216            | 84.58559           |                   | 11.42      | 0.00        | 0                |             |
| <b>Total R213 Future</b> |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>9,08</b> |
| R213                     | On | 05/08/2021 | 10.85  | Call       |           |           | 8,118.84000        | 8.11884            | 8,271,590         | 14.18      | 0.00        | 0                |             |
| R213                     | On | 05/08/2021 | 10.85  | Put        |           |           | 7.93000            | 0.00793            | 5,900             | 14.18      | 0.00        | 0                |             |
| R213                     | On | 05/08/2021 | 10.86  | Call       |           |           | 8,168.02000        | 8.16802            | 8,320,840         | 14.19      | 0.00        | 0                |             |
| R213                     | On | 05/08/2021 | 10.14  | Call       |           |           | 4,605.58000        | 4.60558            | 4,740,840         | 13.40      | 0.00        | 0                |             |
| R213                     | On | 05/08/2021 | 10.14  | Put        |           |           | 117.77000          | 0.11777            | 98,250            | 13.40      | 0.00        | 0                |             |
| R213                     | On | 05/08/2021 | 9.34   | Put        |           |           | 1,129.82000        | 1.12982            | 1,036,380         | 12.22      | 0.00        | 0                |             |
| R213                     | On | 05/08/2021 | 10.86  | Put        |           |           | 7.61000            | 0.00761            | 5,650             | 14.19      | 0.00        | 0                |             |
| R213                     | On | 05/08/2021 | 10.84  | Call       |           |           | 8,069.64000        | 8.06964            | 8,222,320         | 14.17      | 0.00        | 0                |             |
| R213                     | On | 05/08/2021 | 9.34   | Call       |           |           | 1,265.95000        | 1.26595            | 1,327,290         | 12.22      | 0.00        | 0                |             |
| R213                     | On | 05/08/2021 | 10.84  | Put        |           |           | 8.27000            | 0.00827            | 6,170             | 14.17      | 0.00        | 0                |             |
| R213                     | On | 05/08/2021 | 10.78  | Call       |           |           | 7,773.88000        | 7.77388            | 7,926,040         | 14.11      | 0.00        | 0                |             |
| R213                     | On | 05/08/2021 | 10.78  | Put        |           |           | 10.63000           | 0.01063            | 8,010             | 14.11      | 0.00        | 0                |             |
| R213                     | On | 04/11/2021 | 11.11  | Call       |           |           | 8,590.89000        | 8.59089            | 8,726,020         | 14.37      | 0.00        | 0                |             |
| R213                     | On | 04/11/2021 | 11.11  | Put        |           |           | 358.03000          | 0.35803            | 337,120           | 14.37      | 0.00        | 0                |             |
| R213                     | On | 04/11/2021 | 11.09  | Call       |           |           | 8,503.76000        | 8.50376            | 8,638,470         | 14.34      | 0.00        | 0                |             |
| R213                     | On | 04/11/2021 | 11.09  | Put        |           |           | 366.83000          | 0.36683            | 345,500           | 14.34      | 0.00        | 0                |             |
| R213                     | On | 04/11/2021 | 11.10  | Call       |           |           | 8,547.32000        | 8.54732            | 8,682,240         | 14.36      | 0.00        | 0                |             |
| R213                     | On | 04/11/2021 | 11.10  | Put        |           |           | 362.41000          | 0.36241            | 341,290           | 14.36      | 0.00        | 0                |             |
| R213                     | On | 03/02/2022 | 10.60  | Call       |           |           | 6,012.61000        | 6.01261            | 6,122,370         | 12.43      | 0.00        | 0                |             |
| R213                     | On | 03/02/2022 | 10.60  | Put        |           |           | 1,397.50000        | 1.39750            | 1,349,710         | 12.43      | 0.00        | 0                | 4:          |
| R213                     | On | 03/02/2022 | 10.00  | Call       |           |           | 3,931.17000        | 3.93117            | 4,018,960         | 11.78      | 0.00        | 0                |             |
| R213                     | On | 03/02/2022 | 10.00  | Put        |           |           | 2,348.11000        | 2.34811            | 2,278,350         | 11.78      | 0.00        | 0                | 4:          |
| R213                     | On | 03/02/2022 | 9.22   | Put        |           |           | 4,466.59000        | 4.46659            | 4,363,010         | 11.21      | 0.00        | 0                |             |
| R213                     | On | 03/02/2022 | 10.25  | Call       |           |           | 4,753.61000        | 4.75361            | 4,851,270         | 12.02      | 0.00        | 0                |             |
| R213                     | On | 03/02/2022 | 10.25  | Put        |           |           | 1,889.30000        | 1.88930            | 1,829,410         | 12.02      | 0.00        | 0                | 10          |
| R213                     | On | 03/02/2022 | 9.76   | Call       |           |           | 3,221.63000        | 3.22163            | 3,299,230         | 11.62      | 0.00        | 0                |             |
| R213                     | On | 03/02/2022 | 9.76   | Put        |           |           | 2,893.25000        | 2.89325            | 2,813,300         | 11.62      | 0.00        | 0                | 10          |
| R213                     | On | 03/02/2022 | 8.80   | Put        |           |           | 6,046.80000        | 6.04680            | 5,925,800         | 10.84      | 0.00        | 0                |             |
| R213                     | On | 03/02/2022 | 9.15   | Call       |           |           | 1,733.69000        | 1.73369            | 1,784,630         | 11.15      | 0.00        | 0                | 2:          |
| R213                     | On | 03/02/2022 | 10.15  | Call       |           |           | 4,417.35000        | 4.41735            | 4,511,170         | 11.92      | 0.00        | 0                |             |
| R213                     | On | 03/02/2022 | 10.15  | Put        |           |           | 2,062.43000        | 2.06243            | 1,998,700         | 11.92      | 0.00        | 0                | 20          |
| R213                     | On | 03/02/2022 | 9.58   | Call       |           |           | 2,733.03000        | 2.73303            | 2,802,780         | 11.49      | 0.00        | 0                |             |
| R213                     | On | 03/02/2022 | 9.58   | Put        |           |           | 3,361.84000        | 3.36184            | 3,274,040         | 11.49      | 0.00        | 0                | 20          |
| R213                     | On | 03/02/2022 | 8.63   | Put        |           |           | 6,796.06000        | 6.79606            | 6,668,930         | 10.77      | 0.00        | 0                |             |
| R213                     | On | 03/02/2022 | 9.22   | Call       |           |           | 1,880.79000        | 1.88079            | 1,934,760         | 11.21      | 0.00        | 0                | 4:          |

| 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 | 03/02/2022 | Bond Future | 9.97       | Call      |           | 3,838.98000        | 3.83898            | 3,925,530         | 11.76      | 0.00        | 0                |               |
| R213                     | On | 03/02/2022 | Bond Future | 9.97       | Put       |           | 2,411.42000        | 2.41142            | 2,340,420         | 11.76      | 0.00        | 0                |               |
| R213                     | On | 03/02/2022 | Bond Future | 9.98       | Call      |           | 3,869.68000        | 3.86968            | 3,956,650         | 11.77      | 0.00        | 0                |               |
| R213                     | On | 03/02/2022 | Bond Future | 9.98       | Put       |           | 2,390.25000        | 2.39025            | 2,319,670         | 11.77      | 0.00        | 0                |               |
| R213                     | On | 03/02/2022 | Bond Future | 9.96       | Call      |           | 3,808.39000        | 3.80839            | 3,894,520         | 11.75      | 0.00        | 0                |               |
| R213                     | On | 03/02/2022 | Bond Future | 8.80       | Call      |           | 1,103.91000        | 1.10391            | 1,140,460         | 10.84      | 0.00        | 0                | 10            |
| R213                     | On | 03/02/2022 | Bond Future | 10.67      | Put       |           | 1,314.85000        | 1.31485            | 1,269,240         | 12.52      | 0.00        | 0                | 20            |
| R213                     | On | 03/02/2022 | Bond Future | 10.17      | Call      |           | 4,483.81000        | 4.48381            | 4,578,410         | 11.94      | 0.00        | 0                |               |
| R213                     | On | 03/02/2022 | Bond Future | 10.17      | Put       |           | 2,026.68000        | 2.02668            | 1,963,730         | 11.94      | 0.00        | 0                | 20            |
| R213                     | On | 03/02/2022 | Bond Future | 9.15       | Put       |           | 4,706.74000        | 4.70674            | 4,600,130         | 11.15      | 0.00        | 0                |               |
| R213                     | On | 03/02/2022 | Bond Future | 9.96       | Put       |           | 2,432.75000        | 2.43275            | 2,361,330         | 11.75      | 0.00        | 0                |               |
| R213                     | On | 03/02/2022 | Bond Future | 8.63       | Call      |           | 875.82000          | 0.87582            | 906,240           | 10.77      | 0.00        | 0                | 20            |
| R213                     | On | 03/02/2022 | Bond Future | 10.67      | Call      |           | 6,274.22000        | 6.27422            | 6,386,160         | 12.52      | 0.00        | 0                |               |
| R213                     | On | 05/05/2022 | Bond Future | 10.64      | Call      |           | 5,751.26000        | 5.75126            | 5,854,860         | 11.94      | 0.00        | 0                |               |
| R213                     | On | 05/05/2022 | Bond Future | 10.64      | Put       |           | 2,013.60000        | 2.01360            | 1,957,900         | 11.94      | 0.00        | 0                |               |
| R213                     | On | 05/05/2022 | Bond Future | 10.65      | Call      |           | 5,785.43000        | 5.78543            | 5,889,330         | 11.95      | 0.00        | 0                |               |
| R213                     | On | 05/05/2022 | Bond Future | 10.65      | Put       |           | 1,999.28000        | 1.99928            | 1,943,880         | 11.95      | 0.00        | 0                |               |
| R213                     | On | 05/05/2022 | Bond Future | 10.63      | Call      |           | 5,717.15000        | 5.71715            | 5,820,440         | 11.93      | 0.00        | 0                |               |
| R213                     | On | 05/05/2022 | Bond Future | 10.63      | Put       |           | 2,028.03000        | 2.02803            | 1,972,020         | 11.93      | 0.00        | 0                |               |
| <b>Total R213 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,800</b>  |
| <b>Total For R213</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>11,940</b> |
| R214                     | On | 05/08/2021 | Bond Future |            |           | 10.53849  | 69.71076           | 10.52017           | 69.82125          | 16.40      | 0.00        | 0                | 17,800        |
| R214                     | On | 04/11/2021 | Bond Future |            |           | 10.70787  | 67.18479           | 10.68883           | 67.29681          | 16.87      | 0.00        | 0                |               |
| R214                     | On | 03/02/2022 | Bond Future |            |           | 10.88229  | 67.95874           | 10.86250           | 68.07224          | 16.17      | 0.00        | 0                |               |
| R214                     | On | 05/05/2022 | Bond Future |            |           | 11.05361  | 65.48376           | 11.03308           | 65.59866          | 16.29      | 0.00        | 0                |               |
| <b>Total R214 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>17,800</b> |
| R214                     | On | 05/08/2021 | Bond Future | 12.02      | Call      |           | 8,183.33000        | 8.18333            | 8,072,210         | 19.25      | 0.00        | 0                |               |
| R214                     | On | 05/08/2021 | Bond Future | 12.02      | Put       |           | 11.57000           | 0.01157            | 10,940            | 19.25      | 0.00        | 0                |               |
| R214                     | On | 05/08/2021 | Bond Future | 12.03      | Call      |           | 8,231.90000        | 8.23190            | 8,120,800         | 19.26      | 0.00        | 0                |               |
| R214                     | On | 05/08/2021 | Bond Future | 12.03      | Put       |           | 11.12000           | 0.01112            | 10,510            | 19.26      | 0.00        | 0                |               |
| R214                     | On | 05/08/2021 | Bond Future | 12.01      | Call      |           | 8,134.71000        | 8.13471            | 8,023,570         | 19.24      | 0.00        | 0                |               |
| R214                     | On | 05/08/2021 | Bond Future | 12.01      | Put       |           | 12.03000           | 0.01203            | 11,380            | 19.24      | 0.00        | 0                |               |
| R214                     | On | 04/11/2021 | Bond Future | 12.46      | Call      |           | 9,641.15000        | 9.64115            | 9,534,220         | 20.86      | 0.00        | 0                |               |
| R214                     | On | 04/11/2021 | Bond Future | 12.46      | Put       |           | 381.97000          | 0.38197            | 387,060           | 20.86      | 0.00        | 0                |               |
| R214                     | On | 04/11/2021 | Bond Future | 12.47      | Call      |           | 9,683.37000        | 9.68337            | 9,576,370         | 20.88      | 0.00        | 0                |               |
| R214                     | On | 04/11/2021 | Bond Future | 12.47      | Put       |           | 377.96000          | 0.37796            | 382,980           | 20.88      | 0.00        | 0                |               |
| R214                     | On | 04/11/2021 | Bond Future | 12.48      | Call      |           | 9,725.56000        | 9.72556            | 9,618,500         | 20.91      | 0.00        | 0                |               |
| R214                     | On | 04/11/2021 | Bond Future | 12.48      | Put       |           | 373.99000          | 0.37399            | 378,950           | 20.91      | 0.00        | 0                |               |
| R214                     | On | 03/02/2022 | Bond Future | 11.41      | Put       |           | 2,136.30000        | 2.13630            | 2,167,290         | 17.10      | 0.00        | 0                |               |

| Contract Details          |    |            | Strike             | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Opt Intere     |
|---------------------------|----|------------|--------------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R214                      | On | 03/02/2022 | Bond Future        | 11.39      | Call      |           | 5.09306000         | 5.09306            | 5,011,030         | 17.06      | 0.00                  | 0                |                |
| R214                      | On | 03/02/2022 | Bond Future        | 11.39      | Put       |           | 2,171.05000        | 2.17105            | 2,202,520         | 17.06      | 0.00                  | 0                |                |
| R214                      | On | 03/02/2022 | Bond Future        | 11.40      | Call      |           | 5,128.99000        | 5.12899            | 5,046,730         | 17.08      | 0.00                  | 0                |                |
| R214                      | On | 03/02/2022 | Bond Future        | 11.40      | Put       |           | 2,153.60000        | 2.15360            | 2,184,840         | 17.08      | 0.00                  | 0                |                |
| R214                      | On | 03/02/2022 | Bond Future        | 11.41      | Call      |           | 5,165.00000        | 5.16500            | 5,082,490         | 17.10      | 0.00                  | 0                |                |
| R214                      | On | 05/05/2022 | Bond Future        | 11.75      | Call      |           | 6,179.05000        | 6.17905            | 6,095,230         | 17.25      | 0.00                  | 0                |                |
| R214                      | On | 05/05/2022 | Bond Future        | 11.75      | Put       |           | 2,350.09000        | 2.35009            | 2,381,170         | 17.25      | 0.00                  | 0                |                |
| R214                      | On | 05/05/2022 | Bond Future        | 11.73      | Call      |           | 6,109.22000        | 6.10922            | 6,025,800         | 17.22      | 0.00                  | 0                |                |
| R214                      | On | 05/05/2022 | Bond Future        | 11.73      | Put       |           | 2,382.13000        | 2.38213            | 2,413,610         | 17.22      | 0.00                  | 0                |                |
| R214                      | On | 05/05/2022 | Bond Future        | 11.74      | Call      |           | 6,144.12000        | 6.14412            | 6,060,490         | 17.23      | 0.00                  | 0                |                |
| R214                      | On | 05/05/2022 | Bond Future        | 11.74      | Put       |           | 2,366.06000        | 2.36606            | 2,397,330         | 17.23      | 0.00                  | 0                |                |
| <b>Total R214 Option</b>  |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                |
| <b>Total For R214</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>17,8</b>    |
| <b>Total for Bond</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>423,062,869.42</b> | <b>4,019</b>     | <b>1,107,5</b> |
| E170                      | On | 01/08/2021 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                  | 0                |                |
| <b>Total E170 Future</b>  |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                |
| <b>Total For E170</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                |
| ES23                      | On | 25/01/2023 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                  | 0                |                |
| <b>Total ES23 Future</b>  |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                |
| <b>Total For ES23</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                |
| ES23A                     | On | 25/01/2023 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                  | 0                |                |
| <b>Total ES23A Future</b> |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                |
| <b>Total For ES23A</b>    |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                |
| ES26                      | On | 25/01/2023 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                  | 0                |                |
| <b>Total ES26 Future</b>  |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                |
| <b>Total For ES26</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                |
| ES26A                     | On | 02/04/2026 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                  | 0                |                |
| <b>Total ES26A Future</b> |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                |
| <b>Total For ES26A</b>    |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                |
| ES33                      | On | 15/09/2033 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                  | 0                |                |
| <b>Total ES33 Future</b>  |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                |
| <b>Total For ES33</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                |
| ES33A                     | On | 15/09/2033 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                  | 0                |                |
| <b>Total ES33A Future</b> |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                |
| <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>         |                |

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

| 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 31/01/2030 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2030 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2030</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2032 On 31/03/2032 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2032 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2032</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2035 On 28/02/2035 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2035 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2035</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2037 On 31/01/2037 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2037 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2037</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2040 On 06/10/2015 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| R2040 On 31/01/2040 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2040 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2040</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2044 On 31/01/2044 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2044 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2044</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2048 On 28/02/2048 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2048 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2048</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R209 On 31/03/2036 Price Contribution   |        |            | 6.25000   | 6.25000   | 6.25000            | 6.25000            |                   |            |  | 0.00        | 0                |            |
| <b>Total R209 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R209</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R209/R186 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R209/R186</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R209/R204 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R209/R204</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| 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                |            |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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 05/08/2021 GOVI                 |        |            | 791.39800 | 791.39800 | 791.25100          | 791.25100          |                   |            |  | 0.00        | 0                | 98         |
| GOVI On 04/11/2021 GOVI                 |        |            | 800.01300 | 800.01300 | 799.86800          | 799.86800          |                   |            |  | 0.00        | 0                |            |
| GOVI On 03/02/2022 GOVI                 |        |            | 809.22400 | 809.22400 | 809.07900          | 809.07900          |                   |            |  | 0.00        | 0                |            |
| GOVI On 05/05/2022 GOVI                 |        |            | 818.79400 | 818.79400 | 818.65000          | 818.65000          |                   |            |  | 0.00        | 0                |            |
| <b>Total GOVI Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>98</b>  |
| GOVI On 05/08/2021 GOVI                 | 719.14 | Call       |           |           | 721,110.00000      | 72.11100           | 722,580,000       |            |  | 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       |           |           | 721,010.00000      | 72.10100           | 722,480,000       |            |  | 0.00        | 0                |            |
| GOVI On 05/08/2021 GOVI                 | 719.15 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                |            |
| GOVI On 05/08/2021 GOVI                 | 719.13 | Call       |           |           | 721,210.00000      | 72.12100           | 722,680,000       |            |  | 0.00        | 0                |            |
| GOVI On 05/08/2021 GOVI                 | 719.13 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                |            |
| GOVI On 04/11/2021 GOVI                 | 728.42 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                |            |
| GOVI On 04/11/2021 GOVI                 | 728.40 | Call       |           |           | 714,680.00000      | 71.46800           | 716,130,000       |            |  | 0.00        | 0                |            |
| GOVI On 04/11/2021 GOVI                 | 728.40 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                |            |
| GOVI On 04/11/2021 GOVI                 | 728.41 | Call       |           |           | 714,580.00000      | 71.45800           | 716,030,000       |            |  | 0.00        | 0                |            |
| GOVI On 04/11/2021 GOVI                 | 728.41 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                |            |
| GOVI On 04/11/2021 GOVI                 | 728.42 | Call       |           |           | 714,480.00000      | 71.44800           | 715,930,000       |            |  | 0.00        | 0                |            |
| GOVI On 03/02/2022 GOVI                 | 792.76 | Call       |           |           | 163,190.00000      | 16.31900           | 164,640,000       |            |  | 0.00        | 0                |            |
| GOVI On 03/02/2022 GOVI                 | 792.76 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                |            |

| Contract Details         |    |            |              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere |
|--------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------|
| GOVI                     | On | 03/02/2022 | GOVI         | 792.74 | Call       |           |           | 163,390.00000      | 16.33900           | 164,840,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 03/02/2022 | GOVI         | 792.74 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 03/02/2022 | GOVI         | 792.75 | Call       |           |           | 163,290.00000      | 16.32900           | 164,740,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 03/02/2022 | GOVI         | 792.75 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 05/05/2022 | GOVI         | 788.24 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 05/05/2022 | GOVI         | 788.25 | Call       |           |           | 304,000.00000      | 30.40000           | 305,440,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 05/05/2022 | GOVI         | 788.25 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 05/05/2022 | GOVI         | 788.23 | Call       |           |           | 304,200.00000      | 30.42000           | 305,640,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 05/05/2022 | GOVI         | 788.23 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 05/05/2022 | GOVI         | 788.24 | Call       |           |           | 304,100.00000      | 30.41000           | 305,540,000       |            | 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>9€</b>  |
| <b>Total for GOVI</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>9€</b>  |
| AL37                     | On | 05/08/2021 | Index Future |        |            | 793.79800 | 793.79800 | 792.57500          | 792.57500          |                   |            | 0.00        | 0                |            |
| AL37                     | On | 04/11/2021 | Index Future |        |            | 802.44000 | 802.44000 | 801.20700          | 801.20700          |                   |            | 0.00        | 0                |            |
| AL37                     | On | 03/02/2022 | Index Future |        |            | 811.67800 | 811.67800 | 810.43300          | 810.43300          |                   |            | 0.00        | 0                |            |
| AL37                     | On | 05/05/2022 | Index Future |        |            | 821.27800 | 821.27800 | 820.02000          | 820.02000          |                   |            | 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 | 05/08/2021 | Index Future |        |            | 910.82000 | 910.82000 | 909.70600          | 909.70600          |                   |            | 0.00        | 0                |            |
| AL7T                     | On | 04/11/2021 | Index Future |        |            | 920.73500 | 920.73500 | 919.61400          | 919.61400          |                   |            | 0.00        | 0                |            |
| AL7T                     | On | 03/02/2022 | Index Future |        |            | 931.33500 | 931.33500 | 930.20400          | 930.20400          |                   |            | 0.00        | 0                |            |
| AL7T                     | On | 05/05/2022 | Index Future |        |            | 942.35000 | 942.35000 | 941.20700          | 941.20700          |                   |            | 0.00        | 0                |            |
| <b>Total AL7T Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AL7T</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| ALBI                     | On | 05/08/2021 | Index Future |        |            | 801.40300 | 801.40300 | 801.32200          | 801.32200          |                   |            | 0.00        | 0                | 1'         |
| ALBI                     | On | 04/11/2021 | Index Future |        |            | 810.12800 | 810.12800 | 810.04900          | 810.04900          |                   |            | 0.00        | 0                |            |
| ALBI                     | On | 03/02/2022 | Index Future |        |            | 819.45400 | 819.45400 | 819.37700          | 819.37700          |                   |            | 0.00        | 0                |            |
| ALBI                     | On | 05/05/2022 | Index Future |        |            | 829.14600 | 829.14600 | 829.06900          | 829.06900          |                   |            | 0.00        | 0                |            |
| <b>Total ALBI Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>11</b>  |
| <b>Total For ALBI</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>11</b>  |
| IGOV                     | On | 05/08/2021 | Index Future |        |            | 292.29200 | 292.29200 | 291.55700          | 291.55700          |                   |            | 0.00        | 0                | 4€         |
| IGOV                     | On | 04/11/2021 | Index Future |        |            | 295.54700 | 295.54700 | 294.80400          | 294.80400          |                   |            | 0.00        | 0                |            |
| IGOV                     | On | 03/02/2022 | Index Future |        |            | 299.02100 | 299.02100 | 298.27100          | 298.27100          |                   |            | 0.00        | 0                |            |
| IGOV                     | On | 05/05/2022 | Index Future |        |            | 302.62800 | 302.62800 | 301.86900          | 301.86900          |                   |            | 0.00        | 0                |            |
| <b>Total IGOV Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>47</b>  |
| <b>Total For IGOV</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>47</b>  |
| <b>Total for Index</b>   |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5€</b>  |

| Contract Details                    | Strike | Call / Put         | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                 | Contracts Traded | Op Interest     |
|-------------------------------------|--------|--------------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|-----------------|
| JIBAR f On 21/07/2021               |        | Jibar Future       | 3.70500   | 96.29500  | 3.71500            | 96.28500           |                   |            |  | 0.00                  | 0                |                 |
| JIBAR f On 18/08/2021               |        | Jibar Future       | 3.81000   | 96.19000  | 3.82000            | 96.18000           |                   |            |  | 0.00                  | 0                |                 |
| JIBAR f On 15/09/2021               |        | Jibar Future       | 3.85500   | 96.14500  | 3.86000            | 96.14000           |                   |            |  | 0.00                  | 0                | 30,00           |
| JIBAR f On 20/10/2021               |        | Jibar Future       | 4.03000   | 95.97000  | 4.06000            | 95.94000           |                   |            |  | 0.00                  | 0                |                 |
| JIBAR f On 17/11/2021               |        | Jibar Future       | 4.09000   | 95.91000  | 4.10000            | 95.90000           |                   |            |  | 0.00                  | 0                |                 |
| JIBAR f On 15/12/2021               |        | Jibar Future       | 4.26500   | 95.73500  | 4.28500            | 95.71500           |                   |            |  | 0.00                  | 0                |                 |
| JIBAR f On 16/03/2022               |        | Jibar Future       | 4.57000   | 95.43000  | 4.61000            | 95.39000           |                   |            |  | 0.00                  | 0                |                 |
| JIBAR f On 15/06/2022               |        | Jibar Future       | 4.94500   | 95.05500  | 4.97500            | 95.02500           |                   |            |  | 0.00                  | 0                | 4,00            |
| JIBAR f On 21/09/2022               |        | Jibar Future       | 5.13500   | 94.86500  | 5.16500            | 94.83500           |                   |            |  | 0.00                  | 0                |                 |
| JIBAR f On 21/12/2022               |        | Jibar Future       | 5.49000   | 94.51000  | 5.53000            | 94.47000           |                   |            |  | 0.00                  | 0                |                 |
| JIBAR f On 15/03/2023               |        | Jibar Future       | 5.65500   | 94.34500  | 5.70500            | 94.29500           |                   |            |  | 0.00                  | 0                |                 |
| JIBAR f On 21/06/2023               |        | Jibar Future       | 5.70500   | 94.29500  | 5.76500            | 94.23500           |                   |            |  | 0.00                  | 0                |                 |
| <b>Total Jibar Future</b>           |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>30,47</b>    |
| <b>Total For JIBAR FUTURE</b>       |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>30,47</b>    |
| <b>Total for Jibar</b>              |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>30,47</b>    |
| 5Y STN On 21/12/2021                |        | Interest Rate Swap | 90.70000  | 90.70000  | 90.70000           | 90.70000           |                   |            |  | 0.00                  | 0                | 5,00            |
| <b>Total 5Y STND Future</b>         |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>5,00</b>     |
| <b>Total For 5Y STND</b>            |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>5,00</b>     |
| <b>Total for Interest Rate Swap</b> |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>5,00</b>     |
| <b>Total for Derivatives :</b>      |        |                    |           |           |                    |                    |                   |            |  | <b>423,062,869.42</b> | <b>4,019</b>     | <b>1,139,67</b> |
| ABCPI On 07/12/2023                 |        | Spot Bond          | 2.33000   | 313.54931 | 2.33000            | 313.46186          |                   |            |  | 0.00                  | 0                |                 |
| <b>Total ABCPI3 SPOT</b>            |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |                 |
| <b>Total For ABCPI3</b>             |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |                 |
| ABF001 On 13/09/2026                |        | Spot Bond          |           |           | 0.00000            | 100.42210          |                   |            |  | 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            | 100.73129          |                   |            |  | 0.00                  | 0                |                 |
| <b>Total ABF003 SPOT</b>            |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |                 |
| <b>Total For ABF003</b>             |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |                 |
| ABF004 On 30/06/2026                |        | Spot Bond          | 9.65000   | 100.36115 | 9.65000            | 100.33531          |                   |            |  | 0.00                  | 0                |                 |
| <b>Total ABF004 SPOT</b>            |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |                 |
| <b>Total For ABF004</b>             |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |                 |
| ABF007 On 01/12/2030                |        | Spot Bond          |           |           | 0.00000            | 100.68919          |                   |            |  | 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>         |                 |
| ABFN01 On 17/03/2026                |        | Spot Bond          |           |           | 0.00000            | 100.40986          |                   |            |  | 0.00                  | 0                |                 |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ABFN09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN1: On 14/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.23621          |                   |            |  | 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>         |            |
| ABFN1: On 11/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.73688          |                   |            |  | 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>         |            |
| ABFN1: On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.63228          |                   |            |  | 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>         |            |
| ABFN2: On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.29549          |                   |            |  | 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>         |            |
| ABFN2: On 30/05/2024 Spot Bond |        |            |           |           | 0.00000            | 102.58876          |                   |            |  | 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>         |            |
| ABFN2: On 25/05/2027 Spot Bond |        |            |           |           | 0.00000            | 103.76830          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN2: On 17/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.83738          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN2: On 17/10/2029 Spot Bond |        |            |           |           | 0.00000            | 103.13711          |                   |            |  | 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>         |            |
| ABFN2: On 29/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.70946          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN2: On 29/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.20542          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN2: On 29/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.34484          |                   |            |  | 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>         |            |

| 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 29/08/2028 Spot Bond |        |            |           |           | 0.00000            | 102.30477          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABFN30 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABFN30</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABFN3 On 15/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.89385          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABFN31 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABFN31</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABFN3 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.23322          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABFN32 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABFN32</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABFN3 On 15/11/2024 Spot Bond |        |            |           |           | 0.00000            | 102.16402          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABFN33 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABFN33</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABFN3 On 07/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.13730          |                   |            |  | 0.00        | 0                | 6,900,000,00        |
| <b>Total ABFN34 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,900,000,00</b> |
| <b>Total For ABFN34</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,900,000,00</b> |
| ABFN3 On 07/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.40910          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABFN35 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABFN35</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABFN3 On 07/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.80719          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABFN36 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABFN36</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABFN3 On 07/02/2029 Spot Bond |        |            |           |           | 0.00000            | 102.37696          |                   |            |  | 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            | 101.07755          |                   |            |  | 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            | 100.54516          |                   |            |  | 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            | 100.82241          |                   |            |  | 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            | 100.10871          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABFN41 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For ABFN41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4: On 16/09/2029 Spot Bond |        |            |           |           | 0.00000            | 99.65352           |                   |            |  | 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            | 99.98780           |                   |            |  | 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            | 99.98737           |                   |            |  | 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            | 99.98711           |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4: On 24/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.26987          |                   |            |  | 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            | 100.62285          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN47</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4: On 24/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.65343          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN48 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN48</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4: On 30/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.30023          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN49 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN49</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5: On 30/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.14002          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5: On 30/03/2028 Spot Bond |        |            |           |           | 0.00000            | 100.24185          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5: On 30/03/2031 Spot Bond |        |            |           |           | 0.00000            | 99.99052           |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABJ01: On 03/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.80117          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total ABJ01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABJ01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABJ02 On 31/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.36183          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABJ02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABJ02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABK12 On 20/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.18662          |                   |            |  | 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>         |                   |
| ABKI03 On 13/10/2021 Spot Bond |        |            | 3.58500   | 3.58500   | 3.58500            | 150.67959          |                   |            |  | 0.00        | 0                | 111,000,00        |
| <b>Total ABKI03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>111,000,00</b> |
| <b>Total For ABKI03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>111,000,00</b> |
| ABKI03 On 13/10/2021 Spot Bond |        |            | 100.00000 | 103.79367 | 100.00000          | 103.54420          |                   |            |  | 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 |        |            | 6.94000   | 6.94000   | 6.94000            | 143.79451          |                   |            |  | 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 | 23.47172  | 100.00000          | 23.41501           |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABKI04/I2025 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABKI04/I2025</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABN61 On 31/01/2025 Spot Bond  |        |            | 2.54000   | 2.54000   | 2.54000            | 152.65989          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABN61 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABN61</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABN62 On 31/03/2028 Spot Bond  |        |            | 3.73500   | 3.73500   | 3.73500            | 199.08270          |                   |            |  | 0.00        | 0                | 500,000,00        |
| <b>Total ABN62 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| <b>Total For ABN62</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| ABN63 On 07/12/2033 Spot Bond  |        |            | 4.43500   | 4.43500   | 4.43500            | 223.89581          |                   |            |  | 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  |        |            | 6.78000   | 6.78000   | 6.78000            | 104.30649          |                   |            |  | 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  |        |            | 7.42500   | 7.42500   | 7.42500            | 114.17980          |                   |            |  | 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>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ABS13 On 14/05/2022 Spot Bond  |        |            | 4.82000   | 105.51472 | 4.82000            | 105.50106          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABS13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABS13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABS15 On 11/11/2022 Spot Bond  |        |            | 5.31000   | 107.31643 | 5.31000            | 107.30115          |                   |            |  | 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  |        |            | 6.99000   | 114.31285 | 6.99000            | 114.29152          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABS16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABS16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABS17 On 11/11/2027 Spot Bond  |        |            | 8.20000   | 113.65993 | 8.20000            | 113.63511          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABS17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABS17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABS18 On 26/09/2023 Spot Bond  |        |            | 5.75000   | 111.26859 | 5.75000            | 111.25145          |                   |            |  | 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   |        |            | 7.75000   | 107.36796 | 7.75000            | 107.34577          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABS7 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABS7</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABS7/R On 11/09/2026 Spot Bond |        |            | 100.00000 | 12.97944  | 100.00000          | 12.95087           |                   |            |  | 0.00        | 0                |            |
| <b>Total ABS7/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABS7/R186</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABSI2 On 07/12/2023 Spot Bond  |        |            | 1.68000   | 318.17297 | 1.68000            | 318.08981          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABSI2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABSI2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABSI4 On 31/01/2022 Spot Bond  |        |            | 0.99000   | 174.54149 | 0.99000            | 174.49908          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABSI4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABSI4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABX01 On 10/07/2024 Spot Bond  |        |            | 10.30000  | 10.30000  | 10.30000           | 101.67442          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABX01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABX01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL097 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.39069          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL098 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.37880          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL098 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For ACL098</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL12€ On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.36417          |                   |            |  | 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>         |            |
| ACL14€ On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.36598          |                   |            |  | 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>         |            |
| ACL18€ On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 99.99777           |                   |            |  | 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>         |            |
| ACL19€ On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.37788          |                   |            |  | 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>         |            |
| ACL19€ On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.37788          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL20€ On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.38803          |                   |            |  | 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>         |            |
| ACL20€ On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.38803          |                   |            |  | 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>         |            |
| ACL20€ On 30/01/2023 Spot Bond |        |            |           |           | 0.00000            | 160.47250          |                   |            |  | 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>         |            |
| ACL20€ On 14/02/2023 Spot Bond |        |            |           |           | 0.00000            | 162.91901          |                   |            |  | 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>         |            |
| ACL21€ On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.35883          |                   |            |  | 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>         |            |
| ACL22€ On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.35642          |                   |            |  | 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>         |            |
| ACL22€ On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.34748          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| <b>Total 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            | 100.58691          |                   |            |  | 0.00        | 0                |                  |
| <b>Total AECI01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For AECI01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| AECI02 On 11/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.59955          |                   |            |  | 0.00        | 0                |                  |
| <b>Total AECI02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For AECI02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| AECI03 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.97376          |                   |            |  | 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            | 101.01312          |                   |            |  | 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            | 102.16137          |                   |            |  | 0.00        | 0                |                  |
| <b>Total AGL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For AGL01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| AGL02 On 11/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.76207          |                   |            |  | 0.00        | 0                |                  |
| <b>Total AGL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For AGL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| AGL03 On 17/05/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.68477          |                   |            |  | 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            | 103.04343          |                   |            |  | 0.00        | 0                | 96,500,00        |
| <b>Total AGT01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>96,500,00</b> |
| <b>Total For AGT01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>96,500,00</b> |
| AGT02 On 28/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 103.95945          |                   |            |  | 0.00        | 0                |                  |
| <b>Total AGT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For AGT02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| AGT03 On 05/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 103.82635          |                   |            |  | 0.00        | 0                |                  |
| <b>Total AGT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For AGT03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| AGT04 On 27/10/2025 Spot Bond  |        |            |           |           | 0.00000            | 105.52438          |                   |            |  | 0.00        | 0                |                  |
| <b>Total AGT04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For AGT04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| AHF2A: On 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.91794           |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF2A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF2A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF2B: On 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.91794           |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF2B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF2B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF2C: On 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.90335           |                   |            |  | 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 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.92037           |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF3A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF3A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF3A: On 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.92118           |                   |            |  | 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 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.91226           |                   |            |  | 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 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.90335           |                   |            |  | 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 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.87429           |                   |            |  | 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 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.86544           |                   |            |  | 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            | 100.80265          |                   |            |  | 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            | 100.79299          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5A: On 21/08/2023 Spot Bond |        |            | 6.47000   | 110.45913 | 6.47000            | 110.43970          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For AHF5A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5B On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.83629          |                   |            |  | 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            | 100.89400          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5D On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.67558          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF6A On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 101.02480          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF6A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF6A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF6A On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.35384          |                   |            |  | 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            | 100.83621          |                   |            |  | 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            | 100.89391          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF6C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF6C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF6D On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.29706          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF6D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF6D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF7A On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.95699          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF7A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF7A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF7A On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.77850          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF7A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF7A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF7B On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.86507          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF7B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF7B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF7B On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.84344          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                             | Value                | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|----------------------|------------------|----------------------|
| <b>Total AHF7B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>         |                      |
| <b>Total For AHF7B2</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>         |                      |
| AHF7C On 21/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.92276          |                   |            |                             | 0.00                 | 0                |                      |
| <b>Total AHF7C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>         |                      |
| <b>Total For AHF7C1</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>         |                      |
| AHF7C On 21/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.89536          |                   |            |                             | 0.00                 | 0                |                      |
| <b>Total AHF7C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>         |                      |
| <b>Total For AHF7C2</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>         |                      |
| AHF7D On 21/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.41203          |                   |            |                             | 0.00                 | 0                |                      |
| <b>Total AHF7D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>         |                      |
| <b>Total For AHF7D1</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>         |                      |
| AHF7D On 21/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.34019          |                   |            |                             | 0.00                 | 0                |                      |
| <b>Total AHF7D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>         |                      |
| <b>Total For AHF7D2</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>         |                      |
| AIR02 On 30/04/2023 Spot Bond  |        |            | 7.43000   | 109.38875 | 7.43000            | 109.36695          |                   |            |                             | 0.00                 | 0                | 17,029,083,30        |
| <b>Total AIR02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>         | <b>17,029,083,30</b> |
| <b>Total For AIR02</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>         | <b>17,029,083,30</b> |
| AIR04 On 29/05/2024 Spot Bond  |        |            | 7.93000   | 104.47443 | 7.93000            | 104.45236          |                   |            |                             | 0.00                 | 0                | 9,294,317,50         |
| <b>Total AIR04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>         | <b>9,294,317,50</b>  |
| <b>Total For AIR04</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>         | <b>9,294,317,50</b>  |
| AIR05 On 29/05/2030 Spot Bond  |        |            | 11.26500  | 94.24069  | 11.26500           | 94.21264           |                   |            | 67,069,557,000.00           |                      | 5,953,800        | 5,953,800            |
| <b>Total AIR05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>67,069,557,000.00</b>    |                      | <b>5,953,800</b> | <b>5,953,800</b>     |
| <b>Total For AIR05</b>         |        |            |           |           |                    |                    |                   |            | <b>67,069,557,000.00</b>    |                      | <b>5,953,800</b> | <b>5,953,800</b>     |
| AIRL01 On 30/04/2028 Spot Bond |        |            | 5.88500   | 176.94466 | 5.88500            | 176.87844          |                   |            | 5,885,000,000,000.00        | 1,000,000,000        |                  | 500,000,000          |
| <b>Total AIRL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>5,885,000,000,000.00</b> | <b>1,000,000,000</b> |                  | <b>500,000,000</b>   |
| <b>Total For AIRL01</b>        |        |            |           |           |                    |                    |                   |            | <b>5,885,000,000,000.00</b> | <b>1,000,000,000</b> |                  | <b>500,000,000</b>   |
| APF04 On 21/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 99.90105           |                   |            |                             | 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            | 101.16128          |                   |            |                             | 0.00                 | 0                |                      |
| <b>Total APF06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>         |                      |
| <b>Total For APF06</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>         |                      |
| APF07 On 25/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.47591          |                   |            |                             | 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>         |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| APF08 On 24/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.20121          |                   |            |  | 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            | 101.44813          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF10 On 11/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.62421          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF12 On 24/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.92549          |                   |            |  | 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>         |            |
| APF14 On 22/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.42454          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF15 On 24/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.91188          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF16 On 07/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.69752          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN02 On 07/12/2033 Spot Bond |        |            | 4.78500   | 238.57731 | 4.78500            | 238.49503          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN022 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN022</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN03 On 07/12/2033 Spot Bond |        |            | 4.80000   | 216.12651 | 4.80000            | 216.05185          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN037 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN037</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN13 On 31/01/2022 Spot Bond |        |            | 1.96500   | 173.63127 | 1.96500            | 173.58443          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN137 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN137</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN14 On 31/01/2022 Spot Bond |        |            | 2.01000   | 173.58948 | 2.01000            | 173.54244          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN149 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN149</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN15 On 31/03/2028 Spot Bond |        |            | 4.62500   | 188.79521 | 4.62500            | 188.73090          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN154 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For ASN154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN15: On 27/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN16: On 08/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.04293          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN160 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN160</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN16: On 19/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.86737          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN16: On 29/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN16: On 06/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN164 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN164</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| 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            | 100.41905          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN19: On 30/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.21585          |                   |            |  | 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 |        |            | 4.99000   | 108.49597 | 4.99000            | 108.45779          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN195</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN19: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.32844          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN196 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN196</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN20 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.33333          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN203 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN203</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN20 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.36134          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN204 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN204</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN20 On 24/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.98680          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN208 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN208</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN20 On 24/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.11537          |                   |            |  | 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            | 100.68252          |                   |            |  | 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>         |            |
| ASN26 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.41786          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN264 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN264</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN27 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.32616          |                   |            |  | 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            | 100.89064          |                   |            |  | 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            | 100.86943          |                   |            |  | 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            | 100.83340          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN280 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN280</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN28 On 13/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.47999          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| ASN29 On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.28493          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN291 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN291</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN30 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.35525          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN300 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN300</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN31 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.45349          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN310 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN310</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN31 On 31/03/2029 Spot Bond |        |            | 4.03500   | 4.03500   | 4.03500            | 106.38352          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN318 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN318</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN31 On 28/02/2033 Spot Bond |        |            | 4.93500   | 4.93500   | 4.93500            | 96.99936           |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN319 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN319</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN32 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.33661          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN327 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN327</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN32 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.38381          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN328 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN328</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN33 On 09/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.02378          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN333 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN333</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN33 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 99.54596           |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN335 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN335</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN33 On 31/01/2038 Spot Bond |        |            | 5.10000   | 106.98974 | 5.10000            | 106.95176          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN337 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN337</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN34 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.36117          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN341 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN341</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN34 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.32838          |                   |            |  | 0.00        | 0                | 86,798,96        |
| <b>Total ASN346 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>86,798,96</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|------------|
| <b>Total For ASN346</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 86,798,90  |
| ASN35: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.34199          |                   |            |  | 0.00  | 0                |            |
| <b>Total ASN351 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For ASN351</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| ASN35: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.34627          |                   |            |  | 0.00  | 0                |            |
| <b>Total ASN354 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For ASN354</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| ASN35: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.34627          |                   |            |  | 0.00  | 0                |            |
| <b>Total ASN358 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For ASN358</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| ASN36: On 30/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.68237          |                   |            |  | 0.00  | 0                |            |
| <b>Total ASN365 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For ASN365</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| ASN36: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.41476          |                   |            |  | 0.00  | 0                |            |
| <b>Total ASN369 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For ASN369</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| ASN37: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.33968          |                   |            |  | 0.00  | 80,000,000       | 40,000,00  |
| <b>Total ASN373 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 80,000,000       | 40,000,00  |
| <b>Total For ASN373</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 80,000,000       | 40,000,00  |
| ASN37: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.35219          |                   |            |  | 0.00  | 0                |            |
| <b>Total ASN374 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For ASN374</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| ASN38: On 29/10/2021 Spot Bond |        |            |           |           | 0.00000            | 101.16499          |                   |            |  | 0.00  | 0                |            |
| <b>Total ASN381 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For ASN381</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| ASN38: On 15/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.43770          |                   |            |  | 0.00  | 0                |            |
| <b>Total ASN383 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For ASN383</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| ASN38: On 15/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.43770          |                   |            |  | 0.00  | 0                |            |
| <b>Total ASN384 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For ASN384</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| ASN38: On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.03570          |                   |            |  | 0.00  | 0                |            |
| <b>Total ASN386 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For ASN386</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| ASN38: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.34266          |                   |            |  | 0.00  | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN388 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN388</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN39: On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.77818          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN395 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN395</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN39: On 17/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.39989          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN399 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN399</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN40: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.34027          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN409 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN409</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN41: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.39983          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN415 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN415</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN41: On 05/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.54795          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN419 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN419</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN42: On 29/10/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN420 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN420</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN42: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 104.16477          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN421 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN421</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN44: On 22/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.30441          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN449 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN449</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN45: On 23/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.31397          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN450 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN450</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN45: On 01/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.42915          |                   |            |  | 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            | 101.20221          |                   |            |  | 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>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| ASN45( On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 104.24030          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN459 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN459</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN46( On 17/07/2023 Spot Bond |        |            |           |           | 0.00000            | 99.96110           |                   |            |  | 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            | 99.96069           |                   |            |  | 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 |        |            | 9.94000   | 9.94000   | 9.94000            | 103.62283          |                   |            |  | 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 31/01/2022 Spot Bond |        |            | 9.39500   | 9.39500   | 9.39500            | 104.22063          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN469 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN469</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN47( On 31/08/2024 Spot Bond |        |            | 10.90500  | 10.90500  | 10.90500           | 103.97208          |                   |            |  | 0.00        | 0                | 656,000,00        |
| <b>Total ASN470 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>656,000,00</b> |
| <b>Total For ASN470</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>656,000,00</b> |
| ASN47( On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.01632          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN471 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN471</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN47( On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.19563          |                   |            |  | 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 28/02/2023 Spot Bond |        |            | 9.50500   | 9.50500   | 9.50500            | 103.46526          |                   |            |  | 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            | 100.89123          |                   |            |  | 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            | 100.35032          |                   |            |  | 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            | 100.41775          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN480 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For ASN480</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN48: On 25/08/2025 Spot Bond |        |            |           |           | 0.00000            | 105.31800          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN485 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN485</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN48: On 28/02/2025 Spot Bond |        |            | 10.63000  | 10.63000  | 10.63000           | 103.87259          |                   |            |  | 0.00        | 0                | 143,000,00        |
| <b>Total ASN486 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>143,000,00</b> |
| <b>Total For ASN486</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>143,000,00</b> |
| ASN48: On 01/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.34913          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN489 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN489</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN49: On 02/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.54045          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN490 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN490</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN49: On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.51774          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN492 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN492</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN49: On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.17359          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN493 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN493</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN49: On 08/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.44212          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN494 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN494</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN49: On 15/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.39804          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN497 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN497</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN49: On 15/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.39804          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN498 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN498</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN50: On 28/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.34022          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN507 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN507</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN50: On 21/12/2026 Spot Bond |        |            | 9.00000   | 100.55475 | 9.00000            | 109.08834          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN508 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN508</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN50: On 21/12/2026 Spot Bond |        |            | 8.18000   | 100.50508 | 8.18000            | 109.37770          |                   |            |  | 0.00        | 0                |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total ASN509 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN509</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN510 On 21/12/2026 Spot Bond |        |            | 8.85000   | 98.43627  | 8.85000            | 98.41299           |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN510 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN510</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN511 On 21/12/2026 Spot Bond |        |            | 8.85000   | 98.43627  | 8.85000            | 98.41299           |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN511 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN511</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN522 On 31/07/2022 Spot Bond |        |            | 9.10000   | 104.11399 | 9.10000            | 104.08840          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN522 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN522</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN525 On 31/07/2024 Spot Bond |        |            | 11.05000  | 104.99334 | 11.05000           | 104.96215          |                   |            |  | 0.00        | 0                | 109,000,00        |
| <b>Total ASN525 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>109,000,00</b> |
| <b>Total For ASN525</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>109,000,00</b> |
| ASN530 On 31/07/2024 Spot Bond |        |            | 11.00000  | 104.97081 | 11.00000           | 104.93976          |                   |            |  | 0.00        | 0                | 462,000,00        |
| <b>Total ASN530 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>462,000,00</b> |
| <b>Total For ASN530</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>462,000,00</b> |
| ASN533 On 31/01/2024 Spot Bond |        |            | 10.50000  | 104.74540 | 10.50000           | 104.71579          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN532 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN532</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN538 On 31/01/2024 Spot Bond |        |            | 10.50000  | 104.74540 | 10.50000           | 104.71579          |                   |            |  | 0.00        | 0                | 428,000,00        |
| <b>Total ASN538 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>428,000,00</b> |
| <b>Total For ASN538</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>428,000,00</b> |
| ASN540 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.19020          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN540 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN540</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN541 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.14047          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN541 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN541</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN542 On 28/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.25349          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN542 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN542</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN545 On 31/07/2023 Spot Bond |        |            | 10.60000  | 104.79048 | 10.60000           | 104.76059          |                   |            |  | 0.00        | 0                | 965,000,00        |
| <b>Total ASN545 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>965,000,00</b> |
| <b>Total For ASN545</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>965,000,00</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          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| ASN55: On 31/01/2024 Spot Bond |        |            | 10.47000  | 101.40279 | 10.47000           | 104.70235          |                   |            |  | 0.00        | 0                | 2,500,000,00        |
| <b>Total ASN557 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,00</b> |
| <b>Total For ASN557</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,00</b> |
| ASN55: On 31/01/2024 Spot Bond |        |            | 10.55000  | 104.76229 | 10.55000           | 104.73220          |                   |            |  | 0.00        | 0                | 2,500,000,00        |
| <b>Total ASN558 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,00</b> |
| <b>Total For ASN558</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,00</b> |
| ASN56: On 05/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.08928          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN560 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN560</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN56: On 24/04/2025 Spot Bond |        |            |           |           | 0.00000            | 101.28482          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN568 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN568</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN56: On 04/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.62723          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN569 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN569</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN57: On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.44142          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN575 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN575</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN57: On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.32841          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN579 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN579</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN58: On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.36604          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN580 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN580</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN58: On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.07070          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN583 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN583</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN58: On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.51077          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN584 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN584</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN58: On 13/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.94665          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN585 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN585</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN58: On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.54025          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN586 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For ASN586</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN58 On 18/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.00388          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN587 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN587</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN59 On 31/01/2022 Spot Bond |        |            | 9.22000   | 103.92134 | 9.22000            | 104.14218          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN595 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN595</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN59 On 11/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.05301          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN596 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN596</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN59 On 17/04/2023 Spot Bond |        |            |           |           | 0.00000            | 99.97097           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN597 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN597</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN59 On 16/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.13195          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN598 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN598</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN59 On 22/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.88543           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN599 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN599</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN60 On 24/04/2023 Spot Bond |        |            |           |           | 0.00000            | 99.88493           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN600 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN600</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN60 On 23/04/2026 Spot Bond |        |            |           |           | 0.00000            | 99.85425           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN601 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN601</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN60 On 28/02/2031 Spot Bond |        |            |           |           | 0.00000            | 100.89611          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN602 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN602</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN60 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.13624          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN607 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN607</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN60 On 29/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN609 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN609</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN61 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.39296          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total ASN610 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN610</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN610 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.26322          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN611 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN611</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN611 On 06/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.23702          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN613 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN613</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN613 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.36654          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN614 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN614</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN614 On 10/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.84510          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN615 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN615</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN615 On 11/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.37317          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN616 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN616</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN616 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.88210          |                   |            |  | 0.00        | 0                | 300,000,00        |
| <b>Total ASN617 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| <b>Total For ASN617</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| ASN617 On 11/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.30367          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN618 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN618</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN618 On 11/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.28631          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN619 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN619</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN619 On 13/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.93781          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN620 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN620</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN620 On 13/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.87937          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN621 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN621</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN621 On 17/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.72985          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN622 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN622</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN62: On 19/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.83427          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN623 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN623</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN62: On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.34689          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN624 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN624</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN62: On 25/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.66013          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN625 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN625</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN62: On 25/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.66013          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN626 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN626</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN62: On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.97979          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN627 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN627</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN63: On 08/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.43697          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN631 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN631</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN63: On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.17921          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN632 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN632</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN63: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.58181          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN633 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN633</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN63: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.50688          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN634 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN634</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN63: On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.46942          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN635 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN635</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN63: On 27/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.24658          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN638 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN638</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN64: On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 103.30102          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN641 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere            |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| <b>Total For ASN641</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| ASN64 On 01/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 100,000,000,00        |
| <b>Total ASN643 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000,00</b> |
| <b>Total For ASN643</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000,00</b> |
| ASN64 On 06/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.13197          |                   |            |  | 0.00        | 0                |                       |
| <b>Total ASN644 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| <b>Total For ASN644</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| ASN64 On 12/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.12125          |                   |            |  | 0.00        | 0                |                       |
| <b>Total ASN645 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| <b>Total For ASN645</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| ASN64 On 08/07/2026 Spot Bond |        |            |           |           | 0.00000            | 100.07472          |                   |            |  | 0.00        | 0                |                       |
| <b>Total ASN646 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| <b>Total For ASN646</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| BAW21 On 24/03/2022 Spot Bond |        |            | 5.47500   | 105.38697 | 5.47500            | 105.37151          |                   |            |  | 0.00        | 0                | 6,892,720,00          |
| <b>Total BAW21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,892,720,00</b>   |
| <b>Total For BAW21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,892,720,00</b>   |
| BAW21 On 24/03/2022 Spot Bond |        |            | 9.30000   | 102.80042 | 9.30000            | 102.77503          |                   |            |  | 0.00        | 0                |                       |
| <b>Total BAW21/R208 SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| <b>Total For BAW21/R208</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| BAW22 On 07/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.91764          |                   |            |  | 0.00        | 0                |                       |
| <b>Total BAW22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| <b>Total For BAW22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| BAW28 On 06/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.88212          |                   |            |  | 0.00        | 0                |                       |
| <b>Total BAW28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| <b>Total For BAW28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| BAW29 On 22/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.76251          |                   |            |  | 0.00        | 0                |                       |
| <b>Total BAW29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| <b>Total For BAW29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| BAW30 On 05/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.64678          |                   |            |  | 0.00        | 0                | 300,000,00            |
| <b>Total BAW30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b>     |
| <b>Total For BAW30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b>     |
| BAW31 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.18239          |                   |            |  | 0.00        | 0                |                       |
| <b>Total BAW31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| <b>Total For BAW31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| BAW33 On 13/10/2023 Spot Bond |        |            | 6.45000   | 100.91498 | 6.45000            | 100.89747          |                   |            |  | 0.00        | 0                |                       |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total BAW33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW34 On 09/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.78556          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAW34 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW34</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW35 On 18/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.88571          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAW35 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW35</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW36 On 18/02/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.17003          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAW36 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW36</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA57 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.71136          |                   |            |  | 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>         |            |
| BAYA64 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.29463          |                   |            |  | 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>         |            |
| BAYA67 On 31/03/2023 Spot Bond |        |            | 8.67000   | 8.67000   | 8.67000            | 104.33474          |                   |            |  | 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>         |            |
| BAYA72 On 31/03/2026 Spot Bond |        |            | 10.91000  | 10.91000  | 10.91000           | 108.00827          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA72 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA72</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA73 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.26756          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA73 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA73</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA74 On 01/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.26308          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA74</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA75 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.25743          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA75 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA75</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA76 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.25759          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BAYA77 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.26109          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA77 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA77</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA78 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.53970          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA78 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA78</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA79 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.30341          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA79 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA79</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA80 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.29562          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA80 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA80</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA81 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.31220          |                   |            |  | 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>         |            |
| BAYA82 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.30286          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA82 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA82</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA83 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.31156          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA83 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA83</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA84 On 31/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.29385          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA84 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA84</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA85 On 31/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.31139          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA86 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.29467          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA86 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA86</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA87 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.31167          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA88 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.30297          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA88 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For BAYA88</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA88 On 30/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.29432          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA89 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA89</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA89 On 30/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.30303          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA90 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA90</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA90 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.28598          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA91 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA91</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA91 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.35496          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB13 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.35496          |                   |            |  | 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            | 100.36395          |                   |            |  | 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            | 100.35567          |                   |            |  | 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            | 100.63870          |                   |            |  | 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            | 100.37321          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BD0302 On 18/04/2028 Spot Bond |        |            | 7.85500   | 7.85500   | 7.85500            | 103.25891          |                   |            |  | 0.00        | 0                |            |
| <b>Total BD0302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BD0302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX21 On 05/08/2033 Spot Bond  |        |            |           |           | 0.00000            | 101.10233          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total BDX211 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX211</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX31 On 05/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.27004          |                   |            |  | 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            | 100.17466          |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX33 On 08/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.57536          |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BGL07 On 03/09/2022 Spot Bond |        |            | 7.47000   | 108.90093 | 7.47000            | 108.87922          |                   |            |  | 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            | 100.80845          |                   |            |  | 0.00        | 0                |            |
| <b>Total BGL08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BGL08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BGL12 On 20/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.45213          |                   |            |  | 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 |        |            | 6.47000   | 105.18016 | 6.47000            | 105.16165          |                   |            |  | 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            | 102.37369          |                   |            |  | 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            | 102.00547          |                   |            |  | 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            | 101.02257          |                   |            |  | 0.00        | 0                |            |
| <b>Total BGL16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BGL16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BGL17 On 14/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.32774          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| BGL18 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.58662          |                   |            |  | 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            | 104.43433          |                   |            |  | 0.00        | 0                | 186,300,00        |
| <b>Total BGL19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>186,300,00</b> |
| <b>Total For BGL19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>186,300,00</b> |
| BGT01 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 104.09164          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BGT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BGT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BID08 On 30/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.76117          |                   |            |  | 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            | 100.90047          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BID09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BID09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BID10 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.19707          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BID10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BID10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BID11 On 15/11/2023 Spot Bond |        |            | 6.21000   | 108.81903 | 6.21000            | 108.80094          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BID11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BID11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BID12 On 14/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.42500          |                   |            |  | 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            | 100.64967          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BID13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BID13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BID14 On 28/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.88143          |                   |            |  | 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            | 101.10836          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BID15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BID15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BNPP0 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.31136          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BNPP01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For BNPP01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BNPP0:On 12/10/2028 Spot Bond |        |            |           |           | 0.00000            | 100.01622          |                   |            |  | 0.00        | 0                |              |
| <b>Total BNPP02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BNPP02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BNPP0:On 21/02/2023 Spot Bond |        |            |           |           | 0.00000            | 99.61800           |                   |            |  | 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            | 96.60400           |                   |            |  | 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            | 64.62500           |                   |            |  | 0.00        | 0                |              |
| <b>Total BNPP06 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BNPP06</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BNPP0:On 11/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.79404          |                   |            |  | 0.00        | 0                |              |
| <b>Total BNPP08 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BNPP08</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BNPP0:On 06/07/2026 Spot Bond |        |            |           |           | 0.00000            | 55.36400           |                   |            |  | 0.00        | 0                |              |
| <b>Total BNPP09 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BNPP09</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BNPP1:On 01/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.54716          |                   |            |  | 0.00        | 0                |              |
| <b>Total BNPP10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BNPP10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BPPF1:On 23/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.88565           |                   |            |  | 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            | 99.84381           |                   |            |  | 0.00        | 0                |              |
| <b>Total BPPF13 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BPPF13</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BPPF1:On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.76188          |                   |            |  | 0.00        | 0                |              |
| <b>Total BPPF19 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BPPF19</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BPPF2:On 19/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.47733          |                   |            |  | 0.00        | 0                |              |
| <b>Total BPPF20 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BPPF20</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BPPF2:On 26/02/2023 Spot Bond |        |            |           |           | 0.00000            | 99.62638           |                   |            |  | 0.00        | 0                |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total BPPF21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF21 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>         |            |
| BPPF22 On 16/07/2023 Spot Bond |        |            |           |           | 0.00000            | 99.95703           |                   |            |  | 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>         |            |
| BPPF23 On 03/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.99806          |                   |            |  | 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>         |            |
| BPPF24 On 03/08/2022 Spot Bond |        |            |           |           | 0.00000            | 101.07563          |                   |            |  | 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>         |            |
| BPPF25 On 12/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.01225          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF26 On 12/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.01327          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF27 On 03/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.95343          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF28 On 03/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.99803          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF29 On 03/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.03681          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BWZJ2 On 10/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.05858          |                   |            |  | 0.00        | 0                |            |
| <b>Total BWZJ21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BWZJ21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BWZJ2 On 19/11/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total BWZJ23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BWZJ23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| BWZJ2 On 29/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.22094          |                   |            |  | 0.00        | 0                |                  |
| <b>Total BWZJ24 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For BWZJ24</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CBL29 On 30/04/2024 Spot Bond |        |            |           |           | 0.00000            | 99.54048           |                   |            |  | 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 |        |            | 7.35000   | 110.00169 | 7.35000            | 109.97999          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CCT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CCT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CCT02 On 12/06/2024 Spot Bond |        |            | 7.55000   | 111.45296 | 7.55000            | 111.43040          |                   |            |  | 0.00        | 0                | 27,820,00        |
| <b>Total CCT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>27,820,00</b> |
| <b>Total For CCT02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>27,820,00</b> |
| CCT03 On 15/03/2025 Spot Bond |        |            | 8.35000   | 112.37381 | 8.35000            | 112.34883          |                   |            |  | 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 |        |            | 9.62000   | 102.38397 | 9.62000            | 101.31044          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CCT04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CCT04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CGR42 On 03/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.59875          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CGR42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CGR42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CGR43 On 08/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.34650          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CGR43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CGR43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CGR45 On 30/10/2021 Spot Bond |        |            |           |           | 0.00000            | 101.46291          |                   |            |  | 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            | 100.97236          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CGR46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CGR46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CGR47 On 28/02/2025 Spot Bond |        |            |           |           | 0.00000            | 101.04076          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CGR47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CGR47</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CGR50 On 23/10/2023 Spot Bond |        |            |           |           | 0.00000            | 99.79257           |                   |            |  | 0.00        | 0                |                  |
| <b>Total CGR50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CGR50</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CGR51 On 23/10/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.77895           |                   |            |  | 0.00        | 0                |            |
| <b>Total CGR51 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CGR51</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN193 On 29/08/2021 Spot Bond |        |            | 3.14000   | 164.16761 | 3.14000            | 164.03638          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN198 On 13/09/2021 Spot Bond |        |            | 1.93500   | 1.93500   | 1.93500            | 163.76509          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN198 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN198</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN315 On 20/03/2023 Spot Bond |        |            | 4.77000   | 111.63403 | 4.77000            | 108.69600          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN315 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN315</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN317 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 102.47500          |                   |            |  | 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            | 99.97059           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN345 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN345</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN362 On 20/03/2024 Spot Bond |        |            | 7.24000   | 111.25041 | 7.24000            | 111.22890          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN362 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN362</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN364 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN364 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN364</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN366 On 20/03/2024 Spot Bond |        |            | 8.70700   | 114.09651 | 8.70700            | 117.96300          |                   |            |  | 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>         |            |
| CLN365 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.43901          |                   |            |  | 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>         |            |
| CLN370 On 26/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.31673          |                   |            |  | 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>         |            |
| CLN370 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 105.61287          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN371 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN371</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN371 On 20/03/2024 Spot Bond |        |            | 10.98000  | 102.31563 | 10.98000           | 102.28591          |                   |            |  | 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>         |            |
| CLN379 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 113.63800          |                   |            |  | 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>         |            |
| CLN380 On 20/09/2024 Spot Bond |        |            | 6.50000   | 119.46570 | 6.50000            | 115.97100          |                   |            |  | 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>         |            |
| CLN384 On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 104.82400          |                   |            |  | 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>         |            |
| CLN385 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.35523          |                   |            |  | 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>         |            |
| CLN394 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.97753          |                   |            |  | 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>         |            |
| CLN398 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.96936          |                   |            |  | 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>         |            |
| CLN399 On 31/01/2022 Spot Bond |        |            | 1.93500   | 173.65914 | 1.93500            | 173.61243          |                   |            |  | 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>         |            |
| CLN452 On 31/01/2025 Spot Bond |        |            | 5.24000   | 139.53548 | 5.24000            | 139.48544          |                   |            |  | 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>         |            |
| CLN453 On 31/01/2025 Spot Bond |        |            | 5.68000   | 137.51846 | 5.68000            | 137.46753          |                   |            |  | 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>         |            |
| CLN454 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 103.30600          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN457 On 17/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.93711          |                   |            |  | 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            | 100.85448          |                   |            |  | 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            | 100.91789          |                   |            |  | 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 |        |            | 6.67000   | 105.50282 | 6.67000            | 105.48401          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN464 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN464</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN465 On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.77019          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN465 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN465</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN468 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.34385          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN468 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN468</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN469 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.55709          |                   |            |  | 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>         |            |
| CLN472 On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.02869          |                   |            |  | 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>         |            |
| CLN477 On 29/11/2021 Spot Bond |        |            | 100.00000 | 75.96790  | 100.00000          | 75.81716           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN477 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN477</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN480 On 01/07/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN480 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN480</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN484 On 02/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.94132          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN484 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN484</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN485 On 02/12/2021 Spot Bond |        |            | 6.16500   | 102.39150 | 6.16500            | 102.37461          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN485 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN485</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN485 On 28/07/2022 Spot Bond |        |            | 6.47000   | 106.86685 | 6.47000            | 106.84805          |                   |            |  | 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            | 100.55513          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN490 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN490</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN490 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.41428          |                   |            |  | 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            | 100.73513          |                   |            |  | 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 |        |            | 6.87000   | 112.50001 | 6.87000            | 112.47936          |                   |            |  | 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            | 102.69807          |                   |            |  | 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 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.01549          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN501 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN501</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN501 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.01634          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN502 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN502</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN502 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 99.41819           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN504 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN504</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN504 On 24/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.87727          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN505 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN505</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN505 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.62415          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN507 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN507</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN507 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.46242          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 95.41364           |                   |            |  | 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>         |            |
| CLN511 On 15/09/2022 Spot Bond |        |            | 9.96000   | 103.24758 | 9.96000            | 103.22031          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN516 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN516</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN517 On 30/10/2022 Spot Bond |        |            | 10.01000  | 102.02171 | 10.01000           | 101.99449          |                   |            |  | 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            | 100.84930          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN518 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN518</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN519 On 30/06/2022 Spot Bond |        |            | 9.60000   | 100.35932 | 9.60000            | 100.66469          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN519 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN519</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN520 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.46169          |                   |            |  | 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 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.72813          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN522 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN522</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN522 On 09/09/2022 Spot Bond |        |            | 9.20000   | 103.15282 | 9.20000            | 103.12761          |                   |            |  | 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>         |            |
| CLN523 On 24/04/2023 Spot Bond |        |            |           |           | 0.00000            | 102.06197          |                   |            |  | 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>         |            |
| CLN524 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.66202          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN526 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN526</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN527 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 102.21197          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN528 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.64042          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN528 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN528</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN529 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.96707          |                   |            |  | 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>         |            |
| CLN531 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.46169          |                   |            |  | 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>         |            |
| CLN533 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.38510          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN533 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN533</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN534 On 18/07/2025 Spot Bond |        |            |           |           | 0.00000            | 99.90741           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN534 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN534</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN535 On 18/07/2025 Spot Bond |        |            | 9.08000   | 104.07938 | 9.08000            | 104.05385          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN535 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN535</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN536 On 18/07/2023 Spot Bond |        |            |           |           | 0.00000            | 98.75704           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN536 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN536</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN537 On 25/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.21006          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN537 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN537</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN540 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 99.89371           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN540 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN540</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN541 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 141.76700          |                   |            |  | 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>         |            |
| CLN542 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.69419          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN542 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN542</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN545 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.03865          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN545 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN545</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN545 On 21/08/2026 Spot Bond |        |            | 8.55000   | 109.92042 | 8.55000            | 109.89500          |                   |            |  | 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 |        |            | 8.60000   | 107.48748 | 8.60000            | 107.46288          |                   |            |  | 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 |        |            | 8.69000   | 106.92591 | 8.69000            | 106.90120          |                   |            |  | 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            | 307.17720          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN55 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN55</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN55 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 98.81318           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN553 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN553</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN553 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.07060           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN554 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN554</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN554 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.95427          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN556 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN556</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN556 On 12/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.96691          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN557 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN557</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN557 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.80982          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN558 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN558</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN558 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 99.88163           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN559 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN559</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN559 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 117.02400          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN560 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN560</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN560 On 11/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.02504          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN561 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN561</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN561 On 12/11/2025 Spot Bond |        |            | 10.19000  | 101.55305 | 10.19000           | 101.58063          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN562 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN562</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN562 On 12/11/2025 Spot Bond |        |            | 8.55000   | 107.44009 | 8.55000            | 107.41566          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN563 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN563</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN563 On 08/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.02375          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN564 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN564</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN564 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.77124          |                   |            |  | 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            | 102.48812          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN566 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN566</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN566 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.63364          |                   |            |  | 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            | 100.96493          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN568 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN568</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN568 On 12/11/2025 Spot Bond |        |            | 8.78000   | 105.92984 | 8.78000            | 105.90510          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN571 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN571</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN571 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.01761          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN572 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN572</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN572 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.97008          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN574 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN574</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN574 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.44903          |                   |            |  | 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>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN577 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.42071          |                   |            |  | 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>         |            |
| CLN578 On 18/04/2026 Spot Bond |        |            |           |           | 0.00000            | 99.91127           |                   |            |  | 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>         |            |
| CLN579 On 02/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.18364          |                   |            |  | 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>         |            |
| CLN581 On 10/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.00625          |                   |            |  | 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>         |            |
| CLN582 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.65326          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN582 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN582</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN583 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.49328          |                   |            |  | 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>         |            |
| CLN584 On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 99.92041           |                   |            |  | 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>         |            |
| CLN585 On 31/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.63549          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN585 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN585</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN586 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 102.80323          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN586 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN586</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN587 On 10/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.53532          |                   |            |  | 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>         |            |
| CLN588 On 14/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.42180          |                   |            |  | 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>         |            |
| CLN589 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.39866          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN589 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN589</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN59 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.36749          |                   |            |  | 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>         |            |
| CLN59 On 05/12/2026 Spot Bond |        |            |           |           | 0.00000            | 102.19530          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN591 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN591</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN59 On 05/12/2026 Spot Bond |        |            | 3.66000   | 143.81677 | 3.66000            | 115.82164          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN592 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN592</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN59 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.79622          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN593 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN593</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN59 On 27/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.22845          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN595 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN595</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN59 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.79622          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN596 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN596</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN59 On 24/11/2024 Spot Bond |        |            | 9.16000   | 9.16000   | 9.16000            | 101.22434          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN597 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN597</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN59 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.17326          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN598 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN598</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN59 On 10/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.48870          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN599 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN599</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN60 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.39866          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN600 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN600</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN60 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.39866          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN601 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN601</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN60 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.61700          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 103.80645          |                   |            |  | 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            | 100.98940          |                   |            |  | 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            | 100.91633          |                   |            |  | 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            | 101.54066          |                   |            |  | 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            | 99.90825           |                   |            |  | 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            | 100.78297          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN608 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN608</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN608 On 30/04/2023 Spot Bond |        |            | 9.32000   | 101.88421 | 9.32000            | 101.85884          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN609 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN609</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN609 On 02/03/2028 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN61 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN61</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN61 On 23/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.19719          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN610 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN610</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN610 On 14/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.34590          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN611 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN611</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN611 On 07/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.57207          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN613 On 22/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.75581          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN613 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN613</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN614 On 30/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.65301          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN614 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN614</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN615 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.25264          |                   |            |  | 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>         |            |
| CLN616 On 20/12/2029 Spot Bond |        |            |           |           | 0.00000            | 98.43800           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN616 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN616</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN617 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.90202          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN617 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN617</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN618 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.95044          |                   |            |  | 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>         |            |
| CLN619 On 30/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.63547          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN619 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN619</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN620 On 28/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.11142          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN620 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN620</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN621 On 28/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.10733          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN621 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN621</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN622 On 28/04/2022 Spot Bond |        |            |           |           | 0.00000            | 101.14023          |                   |            |  | 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>         |            |
| CLN623 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 95.86200           |                   |            |  | 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>         |            |
| CLN624 On 25/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.23138          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN624 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN624</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN624 On 25/01/2023 Spot Bond |        |            | 6.48000   | 107.83849 | 6.48000            | 107.81949          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN625 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN625</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN625 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.99601          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN626 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN626</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN626 On 31/07/2034 Spot Bond |        |            |           |           | 0.00000            | 90.70273           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN627 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN627</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN627 On 31/07/2034 Spot Bond |        |            | 11.69000  | 65.99576  | 11.69000           | 88.01973           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN628 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN628</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN628 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.86797          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN629 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN629</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN629 On 19/08/2025 Spot Bond |        |            | 9.25000   | 104.62520 | 9.25000            | 104.59908          |                   |            |  | 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>         |            |
| CLN630 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.99152          |                   |            |  | 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>         |            |
| CLN631 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.85789          |                   |            |  | 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>         |            |
| CLN632 On 09/10/2034 Spot Bond |        |            |           |           | 0.00000            | 100.07541          |                   |            |  | 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>         |            |
| CLN633 On 09/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.98893          |                   |            |  | 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>         |            |
| CLN634 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 102.98701          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN635 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN635</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN635 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.79287          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total CLN636 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN636</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN637 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.98703          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN637 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN637</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN638 On 19/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.08347          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN638 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN638</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN639 On 12/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.89096          |                   |            |  | 0.00        | 0                | 3,000,000.00        |
| <b>Total CLN639 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,000,000.00</b> |
| <b>Total For CLN639</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,000,000.00</b> |
| CLN640 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.07677          |                   |            |  | 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>         |                     |
| CLN641 On 17/10/2023 Spot Bond |        |            |           |           | 0.00000            | 99.91995           |                   |            |  | 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>         |                     |
| CLN642 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.79720          |                   |            |  | 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>         |                     |
| CLN643 On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.39117          |                   |            |  | 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>         |                     |
| CLN644 On 29/01/2022 Spot Bond |        |            |           |           | 0.00000            | 101.17505          |                   |            |  | 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>         |                     |
| CLN645 On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.39185          |                   |            |  | 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>         |                     |
| CLN646 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.98703          |                   |            |  | 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>         |                     |
| CLN647 On 31/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.67058          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN649 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN649</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN65( On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.98703          |                   |            |  | 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            | 100.79229          |                   |            |  | 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            | 100.98703          |                   |            |  | 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 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            | 102.84200          |                   |            |  | 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            | 100.42965          |                   |            |  | 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            | 99.99974           |                   |            |  | 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            | 101.04690          |                   |            |  | 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>         |            |
| CLN66 On 20/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 98.97300           |                   |            |  | 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            | 99.38500           |                   |            |  | 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            | 113.68900          |                   |            |  | 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            | 135.81300          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN664 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN664</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN664 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.06127          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN665 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN665</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN665 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.20740          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN666 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN666</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN666 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.18439          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN667 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN667</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN667 On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 106.84342          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN668 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN668</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN668 On 18/09/2024 Spot Bond |        |            |           |           | 0.00000            | 102.12146          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN669 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN669</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN669 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.78051          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN670 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN670</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN670 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.09172          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN671 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN671</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN671 On 09/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.52944          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN672 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN672</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN672 On 31/01/2025 Spot Bond |        |            | 4.22477   | 144.32379 | 4.22477            | 117.24927          |                   |            |  | 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 |        |            | 4.22477   | 144.32379 | 4.22477            | 117.25002          |                   |            |  | 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 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.11415          |                   |            |  | 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            | 101.17393          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.35463          |                   |            |  | 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            | 101.14482          |                   |            |  | 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            | 101.13358          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN681 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN681</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN681 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.52805          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN682 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN682</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN682 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.33922          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN683 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN683</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN683 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.34876          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN684 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN684</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN684 On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 101.27426          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN685 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN685</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN685 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.41412          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN687 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN687</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN687 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.41390          |                   |            |  | 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 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.36356          |                   |            |  | 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 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.22072          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN692 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.36366          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN692 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN692</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN693 On 17/05/2025 Spot Bond |        |            |           |           | 0.00000            | 101.20823          |                   |            |  | 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>         |            |
| CLN696 On 31/01/2024 Spot Bond |        |            | 9.57000   | 9.57000   | 9.57000            | 94.56542           |                   |            |  | 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           | 87.20224           |                   |            |  | 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           | 85.64157           |                   |            |  | 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            | 103.05303          |                   |            |  | 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            | 100.60863          |                   |            |  | 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            | 100.87056          |                   |            |  | 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           | 86.02268           |                   |            |  | 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           | 82.22061           |                   |            |  | 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            | 101.47357          |                   |            |  | 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           | 87.78329           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN705 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN705</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN705 On 28/02/2035 Spot Bond |        |            | 10.88000  | 10.88000  | 10.88000           | 89.15164           |                   |            |  | 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>         |            |
| CLN706 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.20381          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN707 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN707</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN707 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.49057          |                   |            |  | 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            | 100.35508          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN709 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN709</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN709 On 31/01/2025 Spot Bond |        |            | 11.19500  | 11.19500  | 11.19500           | 84.16873           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN710 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN710</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN710 On 31/01/2024 Spot Bond |        |            | 11.15500  | 11.15500  | 11.15500           | 84.41682           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN711 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN711</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN711 On 11/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.44723          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN712 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN712</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN712 On 12/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.84009          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN713 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN713</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN713 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.35746          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN714 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN714</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN714 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.35746          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN715 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN715</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN715 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.35746          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN716 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN716</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN716 On 31/01/2024 Spot Bond |        |            | 11.35500  | 11.35500  | 11.35500           | 83.18780           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN717 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN717</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN717 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.44279          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN719 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN719</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN719 On 31/01/2037 Spot Bond |        |            | 11.52500  | 11.52500  | 11.52500           | 82.16534           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN720 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN720</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN720 On 31/01/2024 Spot Bond |        |            | 11.47000  | 11.47000  | 11.47000           | 82.49393           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN721 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN721</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN721 On 01/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.57859          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN722 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN722</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN722 On 31/01/2024 Spot Bond |        |            | 11.35000  | 11.35000  | 11.35000           | 83.21818           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN723 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN723</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN723 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.32830          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN724 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN724</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN724 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.32830          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN725 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN725</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN725 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.32830          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN726 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN726</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN726 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.33425          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN727 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN727</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN727 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.33425          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN728 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN728</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN728 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.33425          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN729 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN729</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN73( On 31/01/2024 Spot Bond |        |            | 10.94000  | 10.94000  | 10.94000           | 85.77039           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN730 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN730</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN73( On 31/01/2024 Spot Bond |        |            | 10.77500  | 10.77500  | 10.77500           | 86.83251           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN731 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN731</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN73( On 31/07/2024 Spot Bond |        |            | 10.67500  | 10.67500  | 10.67500           | 87.48631           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN732 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN732</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN73( On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN733 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN733</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN73( On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.45148          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN734 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN734</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN73( On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.10225          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN735 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN735</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN73( On 31/01/2022 Spot Bond |        |            | 9.25000   | 9.25000   | 9.25000            | 96.31808           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN736 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN736</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN73( On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.39404          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN737 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN737</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN73( On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.41185          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN738 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN738</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN73( On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 106.28800          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN739 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN739</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN74( On 31/01/2022 Spot Bond |        |            | 9.51000   | 9.51000   | 9.51000            | 94.89077           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN740 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN740</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN74( On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.97207          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN741 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN741</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN741 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 100.26188          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN742 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN742</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN742 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.12703          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN743 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN743</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN743 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.17277          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN744 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN744</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN744 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.22548          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN745 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN745</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN745 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.83658          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN746 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN746</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN746 On 21/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.36362          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN747 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN747</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN747 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.02700          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN748 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN748</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN748 On 31/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN749 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN749</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN749 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.39772          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN750 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN750</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN750 On 01/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.17623          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN751 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN751</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN751 On 31/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN752 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN752</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN752 On 21/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total CLN753 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN753</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN753 On 31/07/2022 Spot Bond |        |            | 7.40000   | 7.40000   | 7.40000            | 103.32600          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN754 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN754</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN754 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.13328          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN755 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN755</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN755 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN756 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN756</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN756 On 20/07/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN757 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN757</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN81 On 18/04/2028 Spot Bond  |        |            | 7.85500   | 103.28064 | 7.85500            | 103.25891          |                   |            |  | 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            | 100.92552          |                   |            |  | 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  |        |            | 8.07000   | 108.40869 | 8.07000            | 108.38526          |                   |            |  | 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> |
| COJ08 On 22/06/2026 Spot Bond  |        |            | 9.80000   | 107.03466 | 9.80000            | 107.00668          |                   |            |  | 0.00        | 0                | 2,079,223,10         |
| <b>Total COJ08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,079,223,10</b>  |
| <b>Total For COJ08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,079,223,10</b>  |
| COJG0 On 09/06/2024 Spot Bond  |        |            | 6.59000   | 110.31134 | 6.59000            | 110.29180          |                   |            |  | 0.00        | 0                | 50,471,630,90        |
| <b>Total COJG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,471,630,90</b> |
| <b>Total For COJG01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,471,630,90</b> |
| COT01 On 03/04/2023 Spot Bond  |        |            | 7.30500   | 105.38934 | 7.30500            | 105.36869          |                   |            |  | 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  |        |            | 11.11000  | 98.57790  | 11.11000           | 98.54879           |                   |            |  | 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>    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| COT03 On 05/06/2028 Spot Bond |        |            | 10.20000  | 97.38774  | 10.20000           | 97.36128           |                   |            |  | 0.00        | 0                | 75,000,000,00        |
| <b>Total COT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>75,000,000,00</b> |
| <b>Total For COT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>75,000,000,00</b> |
| CPV01 On 30/06/2029 Spot Bond |        |            | 9.67000   | 9.67000   | 9.67000            | 105.12973          |                   |            |  | 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>         |                      |
| CS003 On 12/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.90460          |                   |            |  | 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>         |                      |
| DENG8 On 21/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.36360          |                   |            |  | 0.00        | 0                |                      |
| <b>Total DENG85 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For DENG85</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| DENG8 On 28/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.28685          |                   |            |  | 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            | 100.98139          |                   |            |  | 0.00        | 0                |                      |
| <b>Total DENG88 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For DENG88</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| DENG9 On 20/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.87365          |                   |            |  | 0.00        | 0                |                      |
| <b>Total DENG91 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For DENG91</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| DENG9 On 31/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.36189          |                   |            |  | 0.00        | 0                |                      |
| <b>Total DENG99 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For DENG99</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| DNG10 On 11/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.52953          |                   |            |  | 0.00        | 0                |                      |
| <b>Total DNG100 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For DNG100</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| DNG10 On 23/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.33317          |                   |            |  | 0.00        | 0                |                      |
| <b>Total DNG101 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For DNG101</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| DNG10 On 28/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.24717          |                   |            |  | 0.00        | 0                |                      |
| <b>Total DNG102 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For DNG102</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| DNG10 On 10/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.54699          |                   |            |  | 0.00        | 0                |                      |
| <b>Total DNG103 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                          | Value            | Contracts Traded     | Opt Intert |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|------------------|----------------------|------------|
| <b>Total For DNG103</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>             |            |
| DOL01: On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.82882          |                   |            |                          | 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            | 100.77994          |                   |            |                          | 0.00             | 0                    |            |
| <b>Total DSY01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>             |            |
| <b>Total For DSY01</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>             |            |
| DSY02 On 21/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.72287          |                   |            |                          | 0.00             | 0                    |            |
| <b>Total DSY02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>             |            |
| <b>Total For DSY02</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>             |            |
| DSY03 On 21/11/2024 Spot Bond  |        |            | 8.95000   | 8.95000   | 8.95000            | 105.77854          |                   |            |                          | 0.00             | 0                    |            |
| <b>Total DSY03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>             |            |
| <b>Total For DSY03</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>             |            |
| DSY04 On 21/08/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.27555          |                   |            |                          | 0.00             | 0                    |            |
| <b>Total DSY04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>             |            |
| <b>Total For DSY04</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>             |            |
| DSY05 On 21/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.84350          |                   |            |                          | 0.00             | 0                    |            |
| <b>Total DSY05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>             |            |
| <b>Total For DSY05</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>             |            |
| DV23 On 27/02/2023 Spot Bond   |        |            | 6.79000   | 108.62050 | 6.79000            | 108.60048          |                   |            | 50,111,558,000.00        | 7,380,200        | 20,626,600           |            |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>50,111,558,000.00</b> | <b>7,380,200</b> | <b>20,626,600</b>    |            |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   |            | <b>50,111,558,000.00</b> | <b>7,380,200</b> | <b>20,626,600</b>    |            |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 37.75565  | 100.00000          | 37.67118           |                   |            | 0.00                     | 0                |                      |            |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 37.75565  | 100.00000          | 37.67118           |                   |            | 0.00                     | 0                |                      |            |
| <b>Total DV23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         |                      |            |
| <b>Total For DV23/R2023</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         |                      |            |
| DV24 On 18/02/2024 Spot Bond   |        |            | 6.34000   | 111.80219 | 6.34000            | 111.78291          |                   |            | 0.00                     | 0                |                      |            |
| <b>Total DV24 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         |                      |            |
| <b>Total For DV24</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         |                      |            |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 103.89016 | 9.69000            | 103.86300          |                   |            | 0.00                     | 0                |                      |            |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 103.89016 | 9.69000            | 103.86300          |                   |            | 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   |        |            | 11.42500  | 97.44064  | 11.42500           | 97.41074           |                   |            | 0.00                     | 0                | 2,988,005,300        |            |
| <b>Total DV29 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>2,988,005,300</b> |            |

| Contract Details               | Strike | 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>         | <b>2,988,005,30</b> |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 104.05398 | 10.10000           | 104.02566          |                   |            |  | 0.00        | 0                |                     |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 104.05398 | 10.10000           | 104.02566          |                   |            |  | 0.00        | 0                |                     |
| <b>Total DV29/R213 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DV29/R213</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DVF21 On 29/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.65556          |                   |            |  | 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            | 100.02818          |                   |            |  | 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>         |                     |
| DVF22f On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.10494          |                   |            |  | 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>         |                     |
| DVF22f On 24/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.28435          |                   |            |  | 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            | 97.41988           |                   |            |  | 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            | 97.82496           |                   |            |  | 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            | 95.64496           |                   |            |  | 0.00        | 0                |                     |
| <b>Total DVF26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DVF26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DVF27 On 02/04/2029 Spot Bond  |        |            |           |           | 0.00000            | 98.62919           |                   |            |  | 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>         |                     |
| DVFB2f On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 97.90482           |                   |            |  | 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>         |                     |
| DVFB2f On 31/05/2026 Spot Bond |        |            |           |           | 0.00000            | 101.05225          |                   |            |  | 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>         |                     |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| DVFB2 On 31/01/2023 Spot Bond   |        |            |           |           | 0.00000            | 101.00917          |                   |            |  | 0.00        | 0                |                   |
| <b>Total DVFB27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For DVFB27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| DVFB2 On 31/01/2025 Spot Bond   |        |            |           |           | 0.00000            | 96.42259           |                   |            |  | 0.00        | 0                |                   |
| <b>Total DVFB28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For DVFB28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| DVFB2 On 31/01/2027 Spot Bond   |        |            |           |           | 0.00000            | 101.06769          |                   |            |  | 0.00        | 0                |                   |
| <b>Total DVFB29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For DVFB29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| DVFB3 On 21/08/2023 Spot Bond   |        |            |           |           | 0.00000            | 101.09606          |                   |            |  | 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            | 100.94438          |                   |            |  | 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    |        |            | 4.20000   | 106.52936 | 4.20000            | 106.51712          |                   |            |  | 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   |        |            | 5.87500   | 105.72080 | 5.87500            | 105.70417          |                   |            |  | 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   |        |            | 6.78000   | 110.90088 | 6.78000            | 110.88079          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ECN24 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ECN24</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ECN32 On 14/03/2032 Spot Bond   |        |            | 5.04500   | 109.14253 | 5.04500            | 109.10422          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ECN32 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ECN32</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EL037 On 31/01/2037 Spot Bond   |        |            | 4.99000   | 96.26792  | 4.99000            | 96.23404           |                   |            |  | 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   | 135.77059 | 2.25000            | 135.73290          |                   |            |  | 0.00        | 0                |                   |
| <b>Total EL037/I2038 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EL037/I2038</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EL28 On 02/05/2028 Spot Bond    |        |            | 3.89500   | 145.00224 | 3.89500            | 144.95577          |                   |            |  | 0.00        | 0                | 306,000,00        |
| <b>Total EL28 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>306,000,00</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 EL28</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>306,000,00</b> |
| EL29 On 19/11/2029 Spot Bond    |        |            | 3.90700   | 131.17269 | 3.90700            | 131.13060          |                   |            |  | 0.00        | 0                |                   |
| <b>Total EL29 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EL29</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EL30 On 29/07/2030 Spot Bond    |        |            | 3.95000   | 128.51689 | 3.95000            | 128.47530          |                   |            |  | 0.00        | 0                |                   |
| <b>Total EL30 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EL30</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EL31 On 02/06/2031 Spot Bond    |        |            | 4.68500   | 111.14116 | 4.68500            | 111.10313          |                   |            |  | 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    |        |            | 4.96000   | 98.34131  | 4.96000            | 98.30678           |                   |            |  | 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   | 135.77059 | 2.25000            | 135.73290          |                   |            |  | 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            | 156.04937          |                   |            |  | 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            | 153.55516          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ELN002 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ELN002</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ELN003 On 23/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 115.25860          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ELN003 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ELN003</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ELN004 On 23/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 113.42950          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ELN004 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ELN004</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ELN006 On 09/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 118.61377          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ELN006 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ELN006</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ELN007 On 17/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 117.63725          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ELN007 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ELN007</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ELN009 On 28/07/2025 Spot Bond  |        |            |           |           | 0.00000            | 116.03099          |                   |            |  | 0.00        | 0                |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total ELN009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ELN009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ELN010 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 107.79184          |                   |            |  | 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>         |                      |
| ELN011 On 22/04/2022 Spot Bond |        |            |           |           | 0.00000            | 109.10450          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ELN011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ELN011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ELN012 On 23/12/2021 Spot Bond |        |            |           |           | 0.00000            | 98.17472           |                   |            |  | 0.00        | 0                |                      |
| <b>Total ELN012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ELN012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ELN013 On 15/04/2024 Spot Bond |        |            |           |           | 0.00000            | 104.41655          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ELN013 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ELN013</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ELN014 On 21/05/2024 Spot Bond |        |            |           |           | 0.00000            | 106.18101          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ELN014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ELN014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| EMM03 On 04/05/2024 Spot Bond  |        |            | 9.27000   | 103.80183 | 9.27000            | 103.77627          |                   |            |  | 0.00        | 0                | 18,100,000.00        |
| <b>Total EMM03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>18,100,000.00</b> |
| <b>Total For EMM03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>18,100,000.00</b> |
| EMM04 On 16/05/2028 Spot Bond  |        |            | 10.85500  | 10.85500  | 10.85500           | 96.66094           |                   |            |  | 0.00        | 0                |                      |
| <b>Total EMM04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For EMM04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| EMM05 On 17/04/2029 Spot Bond  |        |            | 11.20500  | 11.20500  | 11.20500           | 100.85024          |                   |            |  | 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  |        |            | 9.35000   | 103.48823 | 9.35000            | 102.25743          |                   |            |  | 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  |        |            | 9.35000   | 9.35000   | 9.35000            | 103.14360          |                   |            |  | 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  |        |            | 11.30000  | 11.30000  | 11.30000           | 76.44008           |                   |            |  | 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>         |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| EMM08 On 18/06/2030 Spot Bond  |        |            | 10.37500  | 10.37500  | 10.37500           | 101.72606          |                   |            |  | 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  |        |            | 11.30000  | 11.30000  | 11.30000           | 95.78873           |                   |            |  | 0.00        | 0                |            |
| <b>Total EMM09P SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EMM09P</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF015 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.61511          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF016 On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.51826          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF017 On 07/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.53292          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF018 On 13/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.44564          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF019 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.43409          |                   |            |  | 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            | 100.97974          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF021 On 02/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.66177          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF022 On 28/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.74147          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPFC47 On 10/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.95386          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPFC47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPFC47</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPFC48 On 12/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.43012          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPFC48 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For EPFC48</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT00: On 03/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.58621          |                   |            |  | 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>         |            |
| EQT00: On 03/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.60245          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT00: On 16/04/2025 Spot Bond |        |            |           |           | 0.00000            | 99.95906           |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT00: On 10/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.52896          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT00: On 30/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.12972          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT00: On 22/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.31335          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERS3B: On 17/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.85956          |                   |            |  | 0.00        | 0                |            |
| <b>Total ERS3B6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ERS3B6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERS3B: On 17/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.82067          |                   |            |  | 0.00        | 0                |            |
| <b>Total ERS3B7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ERS3B7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERS3C: On 17/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.92169          |                   |            |  | 0.00        | 0                |            |
| <b>Total ERS3C6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ERS3C6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERS3C: On 17/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.82844          |                   |            |  | 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>         |            |
| ERSA2: On 17/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.86728          |                   |            |  | 0.00        | 0                |            |
| <b>Total ERSA25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ERSA25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERSA2: On 17/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.80828          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                             | Value       | Contracts Traded   | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-------------|--------------------|----------------------|
| <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            | 100.78960          |                   |            |                             | 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            | 100.90611          |                   |            |                             | 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   |        |            | 6.13000   | 110.26404 | 6.13000            | 110.24565          |                   |            |                             | 0.00        | 0                  | 500,000,00           |
| <b>Total ES23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>500,000,00</b>    |
| <b>Total For ES23</b>          |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>500,000,00</b>    |
| ES23/R On 25/01/2023 Spot Bond |        |            | 10.00000  | 104.68912 | 10.00000           | 104.66091          |                   |            |                             | 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   |        |            | 8.40000   | 100.08247 | 8.40000            | 100.05997          |                   |            | 219,696,960,000.00          |             | 26,154,400         | 10,300,330,80        |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>219,696,960,000.00</b>   |             | <b>26,154,400</b>  | <b>10,300,330,80</b> |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   |            | <b>219,696,960,000.00</b>   |             | <b>26,154,400</b>  | <b>10,300,330,80</b> |
| ES26/R On 02/04/2026 Spot Bond |        |            | 7.85000   | 102.19055 | 7.85000            | 102.16905          |                   |            |                             | 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   |        |            | 11.01500  | 79.18535  | 11.00000           | 79.24493           |                   |            | 302,430,043,000.00          |             | 27,456,200         | 5,656,602,10         |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>302,430,043,000.00</b>   |             | <b>27,456,200</b>  | <b>5,656,602,10</b>  |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   |            | <b>302,430,043,000.00</b>   |             | <b>27,456,200</b>  | <b>5,656,602,10</b>  |
| ES33/R On 15/09/2033 Spot Bond |        |            | 7.50000   | 102.45046 | 7.50000            | 102.42996          |                   |            |                             | 0.00        | 0                  |                      |
| <b>Total ES33/R209 SPOT</b>    |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For ES33/R209</b>     |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| ES42 On 25/04/2042 Spot Bond   |        |            | 11.55500  | 77.95068  | 11.53500           | 78.05204           |                   |            | 1,351,086,863,000.00        |             | 116,926,600        | 1,247,163,40         |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>1,351,086,863,000.00</b> |             | <b>116,926,600</b> | <b>1,247,163,40</b>  |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   |            | <b>1,351,086,863,000.00</b> |             | <b>116,926,600</b> | <b>1,247,163,40</b>  |
| ES42/R On 25/04/2042 Spot Bond |        |            | 8.50000   | 101.83618 | 8.50000            | 101.81303          |                   |            |                             | 0.00        | 0                  |                      |
| <b>Total ES42/R214 SPOT</b>    |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For ES42/R214</b>     |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| EXX04 On 13/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.52303          |                   |            |                             | 0.00        | 0                  |                      |
| <b>Total EXX04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For EXX04</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| EXX05 On 13/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.58730           |                   |            |  | 0.00        | 0                |            |
| <b>Total EXX05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EXX05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FBJ22Z On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.36116          |                   |            |  | 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>         |            |
| FIFB14 On 07/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.86791          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIFB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FIFB14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FIFB15 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.80762          |                   |            |  | 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            | 100.84402          |                   |            |  | 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            | 100.88280          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIFB17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FIFB17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FIFB18 On 29/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.14443          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIFB18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FIFB18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FIFB19 On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.20766          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIFB19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FIFB19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FIFC36 On 19/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.70557          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIFC36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FIFC36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRB17 On 08/01/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.31606          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRB17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRB17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRB17/ On 08/01/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRB17/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRB17/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRB21 On 24/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.05588          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRB21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| <b>Total For FRB21</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| FRB22 On 08/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 103.65867          |                   |            | 0.00        | 0                |                   |
| <b>Total FRB22 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRB22</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| FRB23 On 20/09/2027 Spot Bond  |        |            |           |           | 0.00000            | 102.07649          |                   |            | 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            | 103.82948          |                   |            | 0.00        | 0                | 530,000,00        |
| <b>Total FRB24 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>530,000,00</b> |
| <b>Total For FRB24</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>530,000,00</b> |
| FRB25 On 19/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 103.70088          |                   |            | 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            | 100.76521          |                   |            | 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  |        |            | 9.05000   | 105.54606 | 9.05000            | 105.52054          |                   |            | 0.00        | 0                |                   |
| <b>Total FRB27 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRB27</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| FRB28 On 02/12/2025 Spot Bond  |        |            |           |           | 0.00000            | 104.48980          |                   |            | 0.00        | 0                | 500,000,00        |
| <b>Total FRB28 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| <b>Total For FRB28</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| FRB29 On 19/04/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.26641          |                   |            | 0.00        | 0                |                   |
| <b>Total FRB29 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRB29</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| FRB30 On 19/04/2026 Spot Bond  |        |            | 8.25000   | 101.52754 | 8.25000            | 101.50512          |                   |            | 0.00        | 0                |                   |
| <b>Total FRB30 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRB30</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| FRBI22 On 31/01/2022 Spot Bond |        |            | 1.01500   | 174.51804 | 1.01500            | 174.47550          |                   |            | 0.00        | 0                | 200,000,00        |
| <b>Total FRBI22 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| <b>Total For FRBI22</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| FRBI23 On 07/12/2023 Spot Bond |        |            | 1.93000   | 316.38459 | 1.93000            | 316.29978          |                   |            | 0.00        | 0                |                   |
| <b>Total FRBI23 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRBI23</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| FRBI25 On 31/01/2025 Spot Bond |        |            | 2.50500   | 2.50500   | 2.50500            | 152.84004          |                   |            | 0.00        | 0                |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRBI25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRBI25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRBI28 On 31/03/2028 Spot Bond |        |            | 3.72500   | 199.26575 | 3.72500            | 199.20266          |                   |            |  | 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 |        |            | 3.98000   | 3.98000   | 3.98000            | 106.79310          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRBI29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRBI29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRBI33 On 07/12/2033 Spot Bond |        |            | 4.88500   | 4.88500   | 4.88500            | 214.27274          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRBI33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRBI33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRBI46 On 31/03/2046 Spot Bond |        |            | 5.48500   | 87.99641  | 5.48500            | 87.96442           |                   |            |  | 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 |        |            | 5.20000   | 91.78766  | 5.20000            | 91.75507           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRBI50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRBI50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRBZ0 On 28/10/2024 Spot Bond  |        |            | 6.61000   | 6.61000   | 6.61000            | 80.91193           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRBZ02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRBZ02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRBZ0 On 10/12/2024 Spot Bond  |        |            | 6.67000   | 6.67000   | 6.67000            | 80.14346           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRBZ03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRBZ03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC16 On 31/01/2025 Spot Bond  |        |            | 3.84000   | 3.84000   | 3.84000            | 146.14201          |                   |            |  | 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            | 97.02393           |                   |            |  | 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>         |            |
| FRC20 On 20/09/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC207 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC207</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC20(O)n 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>         |            |
| FRC22(O)n 31/01/2022 Spot Bond |        |            | 2.04500   | 173.55700 | 2.04500            | 173.50980          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC23(O)n 31/01/2022 Spot Bond |        |            | 2.90500   | 172.76240 | 2.90500            | 172.71136          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC233 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC233</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC25(O)n 13/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.19248          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC251 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC251</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC25(O)n 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.46121          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC252 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC252</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC25(O)n 05/10/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC255 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC255</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC25(O)n 17/07/2027 Spot Bond |        |            |           |           | 0.00000            | 101.59294          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC256 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC256</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC26(O)n 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 102.96926          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC267 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC267</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC27(O)n 30/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.18015          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC271 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC271</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC27(O)n 30/01/2023 Spot Bond |        |            | 9.58400   | 9.58400   | 9.58400            | 104.33232          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC272 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC272</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC27(O)n 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.80015          |                   |            |  | 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>         |            |
| FRC28(O)n 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.39398          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC280 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| <b>Total For FRC280</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| FRC28: On 27/02/2023 Spot Bond |        |            | 3.57000   | 3.57000   | 3.57000            | 112.85005          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total FRC282 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For FRC282</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| FRC28: On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.30820          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total FRC284 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For FRC284</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| FRC28: On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.38914          |                   |            |  | 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>          |                   |
| FRC28: On 27/02/2023 Spot Bond |        |            | 3.40000   | 3.40000   | 3.40000            | 110.84045          |                   |            |  | 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>          |                   |
| FRC28: On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.34452          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total FRC289 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For FRC289</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| FRC29: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.31721          |                   |            |  | 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 14/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.94488          |                   |            |  | 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            | 100.96124          |                   |            |  | 0.00        | 60,000,000        | 30,000,000        |
| <b>Total FRC297 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>60,000,000</b> | <b>30,000,000</b> |
| <b>Total For FRC297</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>60,000,000</b> | <b>30,000,000</b> |
| FRC29: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.45341          |                   |            |  | 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            | 103.26003          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total FRC300 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For FRC300</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| FRC30: On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 103.46501          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total FRC302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For FRC302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| FRC30: On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.82232          |                   |            |  | 0.00        | 0                 |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.25499          |                   |            |  | 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            | 100.67341          |                   |            |  | 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            | 102.40578          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC308 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC308</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC308 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.33733          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC309 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC309</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC309 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.38674          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC310 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC310</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC310 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.42368          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC313 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC313</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC313 On 13/10/2026 Spot Bond |        |            |           |           | 0.00000            | 102.05863          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC315 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC315</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC315 On 15/09/2033 Spot Bond |        |            |           |           | 0.00000            | 100.47765          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC316 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC316</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC316 On 31/07/2034 Spot Bond |        |            |           |           | 0.00000            | 101.19622          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC317 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC317</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC317 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.38198          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC318 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC318</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC318 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.42349          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC32 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.43313          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC323 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC323</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC32 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.39073          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC324 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC324</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC32 On 02/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.16135          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC325 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC325</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC32 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.37672          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC326 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC326</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC32 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.18168          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC327 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC327</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC32 On 27/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.69999          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC328 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC328</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC32 On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.98838          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC329 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC329</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC33 On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 99.97287           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC330 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC330</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC33 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.26985          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC335 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC335</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC33 On 13/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.90910          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC336 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC336</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC33 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 104.05305          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC337 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC337</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC33 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.08023          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC339 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| <b>Total For FRC339</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRC34 On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.33228          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRC340 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRC340</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRC34 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.49964          |                   |            |  | 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            | 100.77716          |                   |            |  | 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            | 100.35166          |                   |            |  | 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            | 99.97066           |                   |            |  | 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            | 101.03685          |                   |            |  | 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>             |                    |
| FRC34 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.45422          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRC346 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRC346</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRC34 On 27/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.38920          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRC347 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRC347</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRC34 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.35214          |                   |            |  | 0.00        | 1,580,000,000        | 790,000,000        |
| <b>Total FRC348 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,580,000,000</b> | <b>790,000,000</b> |
| <b>Total For FRC348</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,580,000,000</b> | <b>790,000,000</b> |
| FRC34 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.28122          |                   |            |  | 0.00        | 1,180,000,000        | 590,000,000        |
| <b>Total FRC349 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,180,000,000</b> | <b>590,000,000</b> |
| <b>Total For FRC349</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,180,000,000</b> | <b>590,000,000</b> |
| FRC35 On 31/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.16013          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRC350 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRC350</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRC35 On 31/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.74063          |                   |            |  | 0.00        | 0                    |                    |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total FRC351 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRC351</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRC351 On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.81286          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRC352 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRC352</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRC352 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.30143          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRC353 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRC353</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRC353 On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.20821          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRC354 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRC354</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRC354 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.30345          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRC355 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRC355</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRC355 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.27298          |                   |            |  | 0.00        | 5,000,000,000        | 2,500,000,000        |
| <b>Total FRC356 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>5,000,000,000</b> | <b>2,500,000,000</b> |
| <b>Total For FRC356</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>5,000,000,000</b> | <b>2,500,000,000</b> |
| FRC356 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.28934          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRC357 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRC357</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRC357 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.92740          |                   |            |  | 0.00        | 800,000,000          | 400,000,000          |
| <b>Total FRC358 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b>   | <b>400,000,000</b>   |
| <b>Total For FRC358</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b>   | <b>400,000,000</b>   |
| FRC358 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.42584          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRC359 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRC359</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRC359 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.24065          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRC360 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRC360</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRC360 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.22449          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRC361 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRC361</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRC361 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.20009          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRC362 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRC362</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| FRC36: On 01/08/2026 Spot Bond |        |            |           |           | 0.00000            | 101.01783          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total FRC363 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For FRC363</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| FRC36: On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.86459          |                   |            |  | 0.00        | 600,000,000        | 300,000,000          |
| <b>Total FRC364 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>300,000,000</b>   |
| <b>Total For FRC364</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>300,000,000</b>   |
| FRC36: On 31/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.91019          |                   |            |  | 0.00        | 600,000,000        | 300,000,000          |
| <b>Total FRC365 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>300,000,000</b>   |
| <b>Total For FRC365</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>300,000,000</b>   |
| FRC36: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.56202          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total FRC366 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For FRC366</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| FRC36: On 26/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.63082          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total FRC367 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For FRC367</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| FRC36: On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.61389          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total FRC368 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For FRC368</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| FRC36: On 26/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.40753          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total FRC369 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For FRC369</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| FRC37: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.96397          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total FRC370 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For FRC370</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| FRC37: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.96680          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total FRC371 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For FRC371</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| FRC37: On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.22302          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total FRC372 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For FRC372</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| FRC37: On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.22202          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total FRC373 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For FRC373</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| FRC37: On 20/06/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 3,000,000,000        |
| <b>Total FRC374 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>3,000,000,000</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 FRC374</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,000,000,00</b> |
| FRC66 On 31/01/2022 Spot Bond  |        |            | 2.68500   | 2.68500   | 2.68500            | 172.91493          |                   |            |  | 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  |        |            | 2.62500   | 2.62500   | 2.62500            | 172.97053          |                   |            |  | 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  |        |            | 2.60500   | 2.60500   | 2.60500            | 172.98907          |                   |            |  | 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>         |                     |
| FRI33 On 28/02/2033 Spot Bond  |        |            | 4.43000   | 102.03488 | 4.43000            | 102.00072          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRI33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRI33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRI38 On 31/01/2038 Spot Bond  |        |            | 4.89000   | 109.88760 | 4.89000            | 109.84922          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRI38 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRI38</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRJ022 On 28/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.20467          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRJ022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRJ022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRJ21 On 15/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.56395          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRJ21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRJ21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRJ22 On 07/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.10542          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRJ22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRJ22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRJ23 On 31/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.14998          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRJ23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRJ23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRJ24 On 14/02/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.60511          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRJ24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRJ24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRJ25 On 09/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 103.30901          |                   |            |  | 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            | 101.60473          |                   |            |  | 0.00        | 0                |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <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            | 104.53604          |                   |            |  | 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>         |                     |
| FRJ28 On 22/06/2028 Spot Bond  |        |            |           |           | 0.00000            | 100.30209          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRJ28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRJ28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRJ29 On 14/02/2029 Spot Bond  |        |            |           |           | 0.00000            | 101.79360          |                   |            |  | 0.00        | 0                | 2,500,000,00        |
| <b>Total FRJ29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,00</b> |
| <b>Total For FRJ29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,00</b> |
| FRJ31 On 22/06/2031 Spot Bond  |        |            |           |           | 0.00000            | 100.30717          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRJ31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRJ31</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRS100 On 15/01/2024 Spot Bond |        |            | 4.38800   | 4.38800   | 4.38800            | 97.24149           |                   |            |  | 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>         |                     |
| FRS101 On 31/01/2038 Spot Bond |        |            | 4.81000   | 4.81000   | 4.81000            | 110.97796          |                   |            |  | 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>         |                     |
| FRS102 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.60630          |                   |            |  | 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>         |                     |
| FRS104 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.08866          |                   |            |  | 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>         |                     |
| FRS105 On 31/01/2038 Spot Bond |        |            | 4.95000   | 109.05006 | 4.95000            | 109.01178          |                   |            |  | 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>         |                     |
| FRS109 On 07/12/2033 Spot Bond |        |            | 4.73500   | 217.49910 | 4.73500            | 217.42434          |                   |            |  | 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>         |                     |
| FRS110 On 31/01/2038 Spot Bond |        |            | 5.09000   | 107.12560 | 5.09000            | 107.08763          |                   |            |  | 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>         |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS112 On 07/12/2033 Spot Bond |        |            | 4.76500   | 4.76500   | 4.76500            | 216.78958          |                   |            |  | 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>         |            |
| FRS114 On 31/01/2025 Spot Bond |        |            | 3.39000   | 148.40628 | 3.39000            | 148.36049          |                   |            |  | 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>         |            |
| FRS115 On 31/01/2038 Spot Bond |        |            | 3.70500   | 128.12958 | 3.70500            | 128.08894          |                   |            |  | 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>         |            |
| FRS119 On 31/01/2038 Spot Bond |        |            | 4.89000   | 109.88760 | 4.89000            | 109.84922          |                   |            |  | 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>         |            |
| FRS120 On 07/12/2033 Spot Bond |        |            | 4.88500   | 214.34729 | 4.88500            | 214.27274          |                   |            |  | 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>         |            |
| FRS121 On 07/12/2033 Spot Bond |        |            | 4.93500   | 213.30886 | 4.93500            | 213.23441          |                   |            |  | 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>         |            |
| FRS122 On 31/01/2025 Spot Bond |        |            | 2.92000   | 120.90180 | 2.92000            | 150.71996          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS122 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS122</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS123 On 07/12/2033 Spot Bond |        |            | 4.96500   | 212.68870 | 4.96500            | 212.61431          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS124 On 31/01/2038 Spot Bond |        |            | 5.09000   | 107.12560 | 5.09000            | 107.08763          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS126 On 31/03/2028 Spot Bond |        |            | 4.43500   | 190.95212 | 4.43500            | 190.88805          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS127 On 31/01/2038 Spot Bond |        |            | 5.84000   | 97.49217  | 5.84000            | 97.45564           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS129 On 31/03/2028 Spot Bond |        |            | 4.32500   | 192.21377 | 4.32500            | 192.14983          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For FRS129</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS13 On 31/03/2028 Spot Bond |        |            | 4.38500   | 191.52441 | 4.38500            | 191.46041          |                   |            |  | 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 |        |            | 5.47500   | 202.47108 | 5.47500            | 202.39751          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS132 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS132</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS13 On 31/01/2038 Spot Bond |        |            | 5.79000   | 98.10055  | 5.79000            | 98.06392           |                   |            |  | 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 |        |            | 5.09000   | 5.09000   | 5.09000            | 107.08763          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS135 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS135</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS13 On 31/01/2038 Spot Bond |        |            | 5.07000   | 105.66829 | 5.07000            | 107.35996          |                   |            |  | 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>         |            |
| FRS13 On 31/03/2028 Spot Bond |        |            | 4.19500   | 193.71713 | 4.19500            | 193.65337          |                   |            |  | 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>         |            |
| FRS13 On 07/12/2033 Spot Bond |        |            | 5.24500   | 207.00408 | 5.24500            | 206.93013          |                   |            |  | 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>         |            |
| FRS14 On 31/03/2028 Spot Bond |        |            | 4.32500   | 192.21377 | 4.32500            | 192.14983          |                   |            |  | 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>         |            |
| FRS14 On 31/03/2028 Spot Bond |        |            | 4.32500   | 192.21377 | 4.32500            | 192.14983          |                   |            |  | 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>         |            |
| FRS14 On 31/03/2028 Spot Bond |        |            | 4.61500   | 188.90804 | 4.61500            | 188.84373          |                   |            |  | 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>         |            |
| FRS14 On 31/01/2025 Spot Bond |        |            | 3.69000   | 146.92368 | 3.69000            | 146.87715          |                   |            |  | 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>         |            |
| FRS14 On 31/01/2022 Spot Bond |        |            | 1.74500   | 173.83585 | 1.74500            | 173.79000          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS147 On 31/03/2028 Spot Bond |        |            | 4.67500   | 188.23225 | 4.67500            | 188.16787          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS149 On 31/03/2028 Spot Bond |        |            | 4.71500   | 187.78326 | 4.71500            | 187.71884          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS150 On 31/01/2025 Spot Bond |        |            | 3.66000   | 147.07115 | 3.66000            | 147.02469          |                   |            |  | 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 |        |            | 4.19000   | 193.77522 | 4.19000            | 193.71145          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS152 On 31/03/2028 Spot Bond |        |            | 4.72500   | 4.72500   | 4.72500            | 187.60677          |                   |            |  | 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 06/06/2025 Spot Bond |        |            |           |           | 0.00000            | 17.30076           |                   |            |  | 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            | 5.81870            |                   |            |  | 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            | 99.95918           |                   |            |  | 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>         |            |
| FRS171 On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 99.95469           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS172 On 26/01/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS176 On 18/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.39529          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded      | Opt Intere            |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| FRS182 On 27/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.25369          |                   |            |  | 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            | 168.58467          |                   |            |  | 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            | 186.42940          |                   |            |  | 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            | 150.12354          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total FRS186 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For FRS186</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| FRS187 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 171.73768          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total FRS187 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For FRS187</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| FRS194 On 19/06/2026 Spot Bond |        |            |           |           | 0.00000            | 33.90987           |                   |            |  | 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>              |                       |
| FRS197 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.94230          |                   |            |  | 0.00        | 30,000,000,000        | 30,000,000,000        |
| <b>Total FRS197 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>30,000,000,000</b> | <b>30,000,000,000</b> |
| <b>Total For FRS197</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>30,000,000,000</b> | <b>30,000,000,000</b> |
| FRS199 On 05/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.08357          |                   |            |  | 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>              |                       |
| FRS200 On 12/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.97543          |                   |            |  | 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>              |                       |
| FRS201 On 06/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.74995          |                   |            |  | 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>              |                       |
| FRS202 On 23/08/2025 Spot Bond |        |            |           |           | 0.00000            | 91.57633           |                   |            |  | 0.00        | 0                     |                       |
| <b>Total FRS202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For FRS202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| FRS206 On 14/10/2025 Spot Bond |        |            |           |           | 0.00000            | 99.98552           |                   |            |  | 0.00        | 0                     |                       |
| <b>Total FRS206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For FRS206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS206 On 18/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.83087          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS209 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS209</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS209 On 03/09/2021 Spot Bond |        |            |           |           | 0.00000            | 126.20404          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS213 On 30/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS217 On 08/06/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS218 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS218</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS218 On 12/06/2025 Spot Bond |        |            |           |           | 0.00000            | 106.08453          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS219 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS219</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS219 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.30449          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS220 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS220</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS220 On 26/06/2025 Spot Bond |        |            |           |           | 0.00000            | 105.47353          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS221 On 06/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.19843          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS222 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS222</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS222 On 14/07/2025 Spot Bond |        |            |           |           | 0.00000            | 106.57987          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS223 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS223</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS223 On 07/07/2025 Spot Bond |        |            |           |           | 0.00000            | 105.39730          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS224 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS224</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS224 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.35166          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS225 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS225</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS225 On 28/07/2025 Spot Bond |        |            |           |           | 0.00000            | 105.35167          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS226 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS226</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS226 On 31/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.96839          |                   |            |  | 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>         |            |
| FRS227 On 07/08/2025 Spot Bond |        |            | 100.00000 |           | 0.00000            | 104.93620          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS228 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS228</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS228 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>         |            |
| FRS229 On 14/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.98715          |                   |            |  | 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>         |            |
| FRS230 On 18/08/2025 Spot Bond |        |            |           |           | 0.00000            | 96.64200           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS231 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS231</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS231 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 97.83219           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS232 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS232</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS232 On 25/08/2025 Spot Bond |        |            |           |           | 0.00000            | 97.22025           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS233 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS233</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS233 On 28/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS234 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS234</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS234 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 101.98945          |                   |            |  | 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>         |            |
| FRS235 On 22/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS237 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS237</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS237 On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 114.19838          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS238 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS238</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS23( On 23/10/2025 Spot Bond |        |            |           |           | 0.00000            | 111.41777          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS239 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS239</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24( On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 103.03009          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS240 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS240</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24( On 04/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.25188          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS241 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS241</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24( On 12/12/2025 Spot Bond |        |            |           |           | 0.00000            | 84.18091           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS242 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS242</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24( On 09/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.86403          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS243 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS243</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24( On 29/12/2025 Spot Bond |        |            |           |           | 0.00000            | 106.24483          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS244 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS244</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24( On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.23279          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS245 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS245</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24( On 19/01/2024 Spot Bond |        |            |           |           | 0.00000            | 102.13008          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS246 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS246</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24( On 20/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS247 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS247</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24( On 22/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS248 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS248</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS25( On 26/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS250 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS250</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS25( On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.92740          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS251 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For FRS251</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS25 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.92943          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS252 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS252</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS25 On 22/02/2024 Spot Bond |        |            |           |           | 0.00000            | 97.21611           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS253 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS253</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS25 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.92336          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS254 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS254</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS25 On 02/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.57939          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS255 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS255</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS25 On 04/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS256 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS256</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS25 On 12/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS257 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS257</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS25 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 104.28053          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS258 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS258</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS25 On 24/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.60045          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS259 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS259</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS26 On 25/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.42739          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS260 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS260</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS26 On 28/02/2031 Spot Bond |        |            |           |           | 0.00000            | 100.84851          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS261 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS261</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS26 On 13/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS262 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS262</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS26 On 13/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS263 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS263</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS263 On 19/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS264 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS264</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS264 On 26/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS265 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS265</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS265 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 100.23782          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS266 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS266</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS266 On 22/06/2026 Spot Bond |        |            |           |           | 0.00000            | 104.26324          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS267 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS267</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS267 On 31/03/2031 Spot Bond |        |            |           |           | 0.00000            | 100.23963          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS268 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS268</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS268 On 26/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS269 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS269</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS269 On 05/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS270 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS270</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS36 On 07/12/2023 Spot Bond  |        |            | 1.94000   | 1.94000   | 1.94000            | 316.22843          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS36 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS36</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS37 On 07/12/2023 Spot Bond  |        |            | 1.68000   | 318.17297 | 1.68000            | 318.08981          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS37 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS37</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS43 On 07/12/2023 Spot Bond  |        |            | 1.68000   | 1.68000   | 1.68000            | 318.08981          |                   |            |  | 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  |        |            | 0.98500   | 174.54619 | 0.98500            | 174.50379          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                       | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|-------------|------------------|-------------------|
| FRS51 On 31/01/2022 Spot Bond |        |            | 0.98500   | 174.54619 | 0.98500            | 174.50379          |                   |            |                       | 0.00        | 0                |                   |
| <b>Total FRS51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                       | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRS51</b>        |        |            |           |           |                    |                    |                   |            |                       | <b>0.00</b> | <b>0</b>         |                   |
| FRS62 On 04/11/2026 Spot Bond |        |            |           |           | 0.00000            | 101.06071          |                   |            |                       | 0.00        | 0                |                   |
| <b>Total FRS62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                       | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRS62</b>        |        |            |           |           |                    |                    |                   |            |                       | <b>0.00</b> | <b>0</b>         |                   |
| FRS64 On 26/01/2042 Spot Bond |        |            | 4.79000   | 102.56194 | 4.79000            | 102.52640          |                   |            |                       | 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 |        |            | 4.25500   | 72.56037  | 4.25500            | 110.68227          |                   |            |                       | 0.00        | 0                |                   |
| <b>Total FRS81 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                       | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRS81</b>        |        |            |           |           |                    |                    |                   |            |                       | <b>0.00</b> | <b>0</b>         |                   |
| FRS85 On 31/01/2025 Spot Bond |        |            | 2.81000   | 2.81000   | 2.81000            | 151.27853          |                   |            |                       | 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 |        |            | 3.09000   | 3.09000   | 3.09000            | 149.86148          |                   |            |                       | 0.00        | 0                |                   |
| <b>Total FRS87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                       | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRS87</b>        |        |            |           |           |                    |                    |                   |            |                       | <b>0.00</b> | <b>0</b>         |                   |
| FRS90 On 07/12/2023 Spot Bond |        |            | 2.74000   | 2.74000   | 2.74000            | 310.58602          |                   |            |                       | 0.00        | 0                |                   |
| <b>Total FRS90 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                       | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRS90</b>        |        |            |           |           |                    |                    |                   |            |                       | <b>0.00</b> | <b>0</b>         |                   |
| FRX23 On 28/02/2023 Spot Bond |        |            | 5.25000   | 5.25000   | 5.25000            | 106.69762          |                   |            |                       | 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 |        |            | 6.75000   | 112.98095 | 6.75000            | 112.96046          |                   |            |                       | 0.00        | 0                | 122,080,70        |
| <b>Total FRX24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                       | <b>0.00</b> | <b>0</b>         | <b>122,080,70</b> |
| <b>Total For FRX24</b>        |        |            |           |           |                    |                    |                   |            |                       | <b>0.00</b> | <b>0</b>         | <b>122,080,70</b> |
| FRX25 On 26/07/2025 Spot Bond |        |            | 6.87000   | 114.54364 | 6.87000            | 114.52227          |                   |            |                       | 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 |        |            | 7.41000   | 111.58545 | 7.41000            | 111.56327          |                   |            | 717,288,000.00        |             | 96,800           | 8,731,00          |
| <b>Total FRX26 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>717,288,000.00</b> |             | <b>96,800</b>    | <b>8,731,00</b>   |
| <b>Total For FRX26</b>        |        |            |           |           |                    |                    |                   |            | <b>717,288,000.00</b> |             | <b>96,800</b>    | <b>8,731,00</b>   |
| FRX27 On 07/03/2027 Spot Bond |        |            | 7.53000   | 115.61123 | 7.53000            | 115.58801          |                   |            | 0.00                  |             | 0                | 411,070,60        |
| <b>Total FRX27 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           |             | <b>0</b>         | <b>411,070,60</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total For FRX27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>411,070,60</b>   |
| FRX28 On 26/07/2028 Spot Bond |        |            | 7.86000   | 116.75292 | 7.86000            | 116.72806          |                   |            |  | 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 |        |            | 8.68500   | 110.74146 | 8.68500            | 110.71546          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRX30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRX30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRX31 On 21/02/2031 Spot Bond |        |            | 8.98500   | 107.00302 | 8.98500            | 106.97704          |                   |            |  | 0.00        | 0                | 4,262,319,50        |
| <b>Total FRX31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,262,319,50</b> |
| <b>Total For FRX31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,262,319,50</b> |
| FRX32 On 31/03/2032 Spot Bond |        |            | 8.98000   | 113.44714 | 8.98000            | 113.41992          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRX32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRX32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRX45 On 14/04/2045 Spot Bond |        |            | 10.73500  | 78.61134  | 10.73500           | 78.58888           |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRX45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRX45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FS6A2 On 20/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.63300          |                   |            |  | 0.00        | 0                | 153,576,60          |
| <b>Total FS6A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>153,576,60</b>   |
| <b>Total For FS6A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>153,576,60</b>   |
| FS6A3 On 20/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.03648          |                   |            |  | 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            | 100.76061          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FS6B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FS6B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FS7A2 On 20/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.72380          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FS7A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FS7A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FS7A3 On 20/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.74881          |                   |            |  | 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            | 100.75616          |                   |            |  | 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>         |                     |
| GBL05 On 07/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.75972          |                   |            |  | 0.00        | 0                | 100,000,00          |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total GBL05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b>    |
| <b>Total For GBL05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b>    |
| GBL06 On 21/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.45811          |                   |            |  | 0.00        | 0                | 20,000,000,00        |
| <b>Total GBL06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000,00</b> |
| <b>Total For GBL06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000,00</b> |
| GH5A1 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.72719          |                   |            |  | 0.00        | 0                |                      |
| <b>Total GH5A11 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GH5A11</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GH5A2 On 25/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.75899          |                   |            |  | 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            | 100.70664          |                   |            |  | 0.00        | 0                |                      |
| <b>Total GH5A31 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GH5A31</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GH5B1 On 25/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.73041          |                   |            |  | 0.00        | 0                |                      |
| <b>Total GH5B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GH5B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GH5C1 On 25/11/2026 Spot Bond |        |            |           |           | 0.00000            | 101.02122          |                   |            |  | 0.00        | 0                |                      |
| <b>Total GH5C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GH5C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GRL35 On 12/06/2029 Spot Bond |        |            | 3.58000   | 112.94871 | 3.58000            | 112.91340          |                   |            |  | 0.00        | 0                |                      |
| <b>Total GRL35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GRL35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GRT07 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.70809          |                   |            |  | 0.00        | 0                |                      |
| <b>Total GRT07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GRT07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GRT14 On 15/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.55174          |                   |            |  | 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            | 99.96056           |                   |            |  | 0.00        | 0                | 300,000,00           |
| <b>Total GRT16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b>    |
| <b>Total For GRT16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b>    |
| GRT17 On 17/10/2023 Spot Bond |        |            | 6.32000   | 110.36910 | 6.32000            | 110.35035          |                   |            |  | 0.00        | 0                |                      |
| <b>Total GRT17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GRT17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| GRT19 On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.92847          |                   |            |  | 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            | 100.87072          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT21 On 03/04/2024 Spot Bond |        |            | 9.00000   | 104.54528 | 9.00000            | 104.52014          |                   |            |  | 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            | 100.00316          |                   |            |  | 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            | 100.92639          |                   |            |  | 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            | 99.53192           |                   |            |  | 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            | 100.80249          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT25G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT25G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT26 On 09/03/2028 Spot Bond |        |            |           |           | 0.00000            | 101.31810          |                   |            |  | 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            | 99.05139           |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT28 On 10/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.44305          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT29 On 10/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.46092          |                   |            |  | 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            | 98.94285           |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For GRT30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT31 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.65380          |                   |            |  | 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            | 99.36750           |                   |            |  | 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            | 97.29432           |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT34 On 18/04/2029 Spot Bond |        |            |           |           | 0.00000            | 97.47340           |                   |            |  | 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            | 97.64944           |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT38 On 31/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.19222          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT39 On 30/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.07597          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT40 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.70587           |                   |            |  | 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            | 100.13261          |                   |            |  | 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            | 100.79589          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT45 On 24/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.40445          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT47 On 22/04/2024 Spot Bond |        |            |           |           | 0.00000            | 99.87889           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total GRT47 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT47</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT48 On 22/04/2026 Spot Bond  |        |            |           |           | 0.00000            | 99.86819           |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT48 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT48</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H10T1 On 26/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.35227          |                   |            |  | 0.00        | 0                |            |
| <b>Total H10T1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H10T1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H10T2 On 30/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.48708          |                   |            |  | 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            | 101.43451          |                   |            |  | 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            | 101.95380          |                   |            |  | 0.00        | 0                |            |
| <b>Total H10T4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H10T4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H12T1 On 28/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.18990          |                   |            |  | 0.00        | 0                |            |
| <b>Total H12T1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H12T1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HC5T5 On 31/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.59455          |                   |            |  | 0.00        | 0                |            |
| <b>Total HC5T5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HC5T5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HILB07 On 11/07/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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            | 98.60544           |                   |            |  | 0.00        | 0                |            |
| <b>Total HILB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HILB08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HILB09 On 29/03/2025 Spot Bond |        |            |           |           | 0.00000            | 98.66825           |                   |            |  | 0.00        | 0                |            |
| <b>Total HILB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HILB09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HILB10 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.13640          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| HILB11 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.67062          |                   |            |  | 0.00        | 0                |                     |
| <b>Total HILB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For HILB11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| HILB12 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.54464          |                   |            |  | 0.00        | 0                |                     |
| <b>Total HILB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For HILB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| HILB13 On 11/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.51220          |                   |            |  | 0.00        | 0                |                     |
| <b>Total HILB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For HILB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| HPF11 On 31/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.20528          |                   |            |  | 0.00        | 0                |                     |
| <b>Total HPF11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For HPF11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| HPF12 On 31/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.19284          |                   |            |  | 0.00        | 0                |                     |
| <b>Total HPF12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For HPF12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| HPF13 On 30/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.18936          |                   |            |  | 0.00        | 0                |                     |
| <b>Total HPF13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For HPF13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| HWAY2 On 07/12/2023 Spot Bond  |        |            | 2.28000   | 313.90197 | 2.28000            | 313.81486          |                   |            |  | 0.00        | 0                |                     |
| <b>Total HWAY23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For HWAY23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| HWAY2 On 07/12/2024 Spot Bond  |        |            | 2.63000   | 2.63000   | 2.63000            | 319.03303          |                   |            |  | 0.00        | 0                |                     |
| <b>Total HWAY24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For HWAY24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| HWAY3 On 28/08/2030 Spot Bond  |        |            | 9.87500   | 106.77342 | 9.87500            | 106.74499          |                   |            |  | 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  |        |            | 4.76000   | 78.60871  | 4.76000            | 101.65328          |                   |            |  | 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  |        |            | 11.07000  | 91.77013  | 11.07000           | 91.74282           |                   |            |  | 0.00        | 0                | 8,373,835,50        |
| <b>Total HWAY34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,373,835,50</b> |
| <b>Total For HWAY34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,373,835,50</b> |
| HWAY3 On 31/07/2034 Spot Bond  |        |            | 100.00000 | 13.35884  | 100.00000          | 13.32895           |                   |            |  | 0.00        | 0                |                     |
| <b>Total HWAY34/R208 SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |

| Contract Details               | Strike | 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/R208</b>   |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>              |                      |
| HWAY3 On 31/07/2035 Spot Bond  |        |            | 11.12500  | 91.00912  | 11.12500           | 90.98190           |                   |            |                               | 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 | 13.35756  | 100.00000          | 13.32768           |                   |            |                               | 0.00                   | 0                     |                      |
| <b>Total HWAY35/R209 SPOT</b>  |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>              |                      |
| <b>Total For HWAY35/R209</b>   |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>              |                      |
| HWF11 On 15/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.18788          |                   |            |                               | 0.00                   | 0                     | 15,000,000,00        |
| <b>Total HWF11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>              | <b>15,000,000,00</b> |
| <b>Total For HWF11</b>         |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>              | <b>15,000,000,00</b> |
| HWF12 On 29/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.23824          |                   |            |                               | 0.00                   | 0                     |                      |
| <b>Total HWF12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>              |                      |
| <b>Total For HWF12</b>         |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>              |                      |
| HWF13 On 28/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.66009          |                   |            |                               | 0.00                   | 0                     |                      |
| <b>Total HWF13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>              |                      |
| <b>Total For HWF13</b>         |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>              |                      |
| I2025 On 31/01/2025 Spot Bond  |        |            | 2.22000   | 154.35901 | 2.24000            | 154.21216          |                   |            | 53,558,743,866,000.00         | 24,125,560,300         | 496,955,606,70        |                      |
| <b>Total I2025 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>53,558,743,866,000.00</b>  | <b>24,125,560,300</b>  | <b>496,955,606,70</b> |                      |
| <b>Total For I2025</b>         |        |            |           |           |                    |                    |                   |            | <b>53,558,743,866,000.00</b>  | <b>24,125,560,300</b>  | <b>496,955,606,70</b> |                      |
| I2029 On 31/03/2029 Spot Bond  |        |            | 3.11000   | 113.54748 | 3.11000            | 113.51343          |                   |            | 424,198,411,330,000.00        | 136,398,203,000        | 228,565,809,10        |                      |
| <b>Total I2029 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>424,198,411,330,000.00</b> | <b>136,398,203,000</b> | <b>228,565,809,10</b> |                      |
| <b>Total For I2029</b>         |        |            |           |           |                    |                    |                   |            | <b>424,198,411,330,000.00</b> | <b>136,398,203,000</b> | <b>228,565,809,10</b> |                      |
| I2033 On 28/02/2033 Spot Bond  |        |            | 3.90000   | 107.60318 | 3.93000            | 107.24443          |                   |            | 143,273,945,100,000.00        | 36,736,909,000         | 212,242,212,40        |                      |
| <b>Total I2033 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>143,273,945,100,000.00</b> | <b>36,736,909,000</b>  | <b>212,242,212,40</b> |                      |
| <b>Total For I2033</b>         |        |            |           |           |                    |                    |                   |            | <b>143,273,945,100,000.00</b> | <b>36,736,909,000</b>  | <b>212,242,212,40</b> |                      |
| I2038 On 31/01/2038 Spot Bond  |        |            | 4.16000   | 120.72555 | 4.19000            | 120.21585          |                   |            | 347,381,235,136,000.00        | 83,505,104,600         | 362,605,673,30        |                      |
| <b>Total I2038 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>347,381,235,136,000.00</b> | <b>83,505,104,600</b>  | <b>362,605,673,30</b> |                      |
| <b>Total For I2038</b>         |        |            |           |           |                    |                    |                   |            | <b>347,381,235,136,000.00</b> | <b>83,505,104,600</b>  | <b>362,605,673,30</b> |                      |
| I2046 On 31/03/2046 Spot Bond  |        |            | 4.20000   | 108.54645 | 4.22500            | 108.05423          |                   |            | 379,790,087,880,000.00        | 90,426,211,400         | 375,915,337,30        |                      |
| <b>Total I2046 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>379,790,087,880,000.00</b> | <b>90,426,211,400</b>  | <b>375,915,337,30</b> |                      |
| <b>Total For I2046</b>         |        |            |           |           |                    |                    |                   |            | <b>379,790,087,880,000.00</b> | <b>90,426,211,400</b>  | <b>375,915,337,30</b> |                      |
| I2050 On 31/12/2050 Spot Bond  |        |            | 4.18000   | 110.52503 | 4.20000            | 110.07393          |                   |            | 135,345,152,976,000.00        | 32,379,223,200         | 314,224,459,20        |                      |
| <b>Total I2050 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>135,345,152,976,000.00</b> | <b>32,379,223,200</b>  | <b>314,224,459,20</b> |                      |
| <b>Total For I2050</b>         |        |            |           |           |                    |                    |                   |            | <b>135,345,152,976,000.00</b> | <b>32,379,223,200</b>  | <b>314,224,459,20</b> |                      |
| IBL101 On 24/05/2022 Spot Bond |        |            | 6.18500   | 6.18500   | 6.18500            | 103.61526          |                   |            | 0.00                          | 0                      |                       |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IBL101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL102 On 24/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.27326          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL109 On 07/12/2023 Spot Bond |        |            | 2.40000   | 313.05641 | 2.40000            | 312.96852          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL109 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL109</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL114 On 21/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.86094          |                   |            |  | 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            | 100.75399          |                   |            |  | 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            | 100.80511          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL119 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL119</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL123 On 14/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.06493          |                   |            |  | 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            | 100.84666          |                   |            |  | 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            | 100.01293          |                   |            |  | 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            | 100.68610          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL130 On 22/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.03382          |                   |            |  | 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            | 100.93317          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL133 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.39666          |                   |            |  | 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            | 100.07066          |                   |            |  | 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            | 100.75569          |                   |            |  | 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            | 100.70809          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL137 On 21/01/2025 Spot Bond |        |            |           |           | 0.00000            | 99.57654           |                   |            |  | 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            | 99.50190           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL141 On 20/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.73042          |                   |            |  | 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            | 100.72672          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL145 On 20/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.34335          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL147 On 03/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.12701          |                   |            |  | 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            | 100.62264          |                   |            |  | 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            | 100.64931          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For IBL149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL150 On 26/08/2022 Spot Bond |        |            |           |           | 0.00000            | 99.27451           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL154 On 19/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.72492          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL155 On 19/01/2022 Spot Bond |        |            |           |           | 0.00000            | 99.93252           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL156 On 21/01/2022 Spot Bond |        |            |           |           | 0.00000            | 99.90980           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL157 On 21/01/2023 Spot Bond |        |            |           |           | 0.00000            | 99.90647           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL159 On 09/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.90082          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL160 On 12/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.94414          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL160 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL160</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL161 On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.96588          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL162 On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 99.99986           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL163 On 13/04/2026 Spot Bond |        |            |           |           | 0.00000            | 99.99996           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL165 On 28/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.95776          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL166 On 12/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.82003          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IBL166 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL166</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL167 On 18/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.75685          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL168 On 18/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.78367          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL169 On 19/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.71436          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL171 On 25/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.65880          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL171 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL171</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL36 On 31/01/2022 Spot Bond  |        |            | 1.06500   | 1.06500   | 1.06500            | 174.42839          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL36 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL36</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL60 On 17/02/2024 Spot Bond  |        |            | 6.83000   | 112.16841 | 6.83000            | 112.14759          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL60 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL60</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL65 On 29/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.05955          |                   |            |  | 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  |        |            | 1.38500   | 174.17162 | 1.38500            | 174.12740          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL67 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL67</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL78 On 25/11/2022 Spot Bond  |        |            | 5.26000   | 107.55772 | 5.26000            | 107.54254          |                   |            |  | 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>         |            |
| IBL95 On 12/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.61907          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL95 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL95</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL98 On 03/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.57813          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IDCG06 On 24/11/2024 Spot Bond |        |            | 8.25000   | 105.05382 | 8.25000            | 105.03075          |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG08 On 13/05/2030 Spot Bond |        |            | 9.75500   | 110.73246 | 9.75500            | 111.01620          |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG10 On 05/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.54795          |                   |            |  | 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 |        |            | 8.82000   | 109.48655 | 8.82000            | 109.46073          |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG13 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.23654          |                   |            |  | 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            | 100.85711          |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG15 On 12/11/2023 Spot Bond |        |            |           |           | 0.00000            | 99.83007           |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG16 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 99.45172           |                   |            |  | 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            | 100.95391          |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG18 On 12/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.40649          |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG19 On 12/03/2024 Spot Bond |        |            |           |           | 0.00000            | 98.98415           |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG21 On 18/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.35118          |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For IDCG21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG2 On 18/12/2024 Spot Bond  |        |            |           |           | 0.00000            | 98.86092           |                   |            |  | 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>         |            |
| IDCG2 On 29/01/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.24371          |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCP07 On 15/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.41977          |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCP07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCP07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IFC01 On 10/12/2024 Spot Bond  |        |            | 7.70000   | 103.80411 | 7.70000            | 103.78268          |                   |            |  | 0.00        | 0                |            |
| <b>Total IFC01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IFC01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ING196 On 30/06/2027 Spot Bond |        |            |           |           | 0.00000            | 60.01181           |                   |            |  | 0.00        | 0                |            |
| <b>Total ING196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ING196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ING375 On 24/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.74527          |                   |            |  | 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>         |            |
| INLV01 On 12/08/2024 Spot Bond |        |            |           |           | 0.00000            | 102.83483          |                   |            |  | 0.00        | 0                |            |
| <b>Total INLV01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For INLV01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| INLV05 On 22/03/2023 Spot Bond |        |            |           |           | 0.00000            | 103.74635          |                   |            |  | 0.00        | 0                |            |
| <b>Total INLV05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For INLV05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| INLV06 On 22/01/2026 Spot Bond |        |            |           |           | 0.00000            | 102.43346          |                   |            |  | 0.00        | 0                |            |
| <b>Total INLV06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For INLV06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| INLV07 On 09/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.59583          |                   |            |  | 0.00        | 0                |            |
| <b>Total INLV07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For INLV07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| INLV08 On 12/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.45263          |                   |            |  | 0.00        | 0                |            |
| <b>Total INLV08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For INLV08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| INLV09 On 24/08/2026 Spot Bond |        |            |           |           | 0.00000            | 101.11558          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total INLV09 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For INLV09</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF16 On 17/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.40631          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF18 On 22/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.31862          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF19 On 22/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.32430          |                   |            |  | 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            | 100.13588          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF22 On 14/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.71316          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF24 On 05/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.02698          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF25 On 15/10/2023 Spot Bond |        |            |           |           | 0.00000            | 99.97255           |                   |            |  | 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            | 100.95390          |                   |            |  | 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            | 100.97113          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF30 On 25/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.26458          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF31 On 25/03/2026 Spot Bond |        |            |           |           | 0.00000            | 98.70342           |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IPF32 On 01/07/2026 Spot Bond   |        |            |           |           | 0.00000            | 100.18503          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF32 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF32</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF33 On 12/12/2024 Spot Bond   |        |            |           |           | 0.00000            | 100.44192          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF33 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF33</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPFC34 On 10/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.62787          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPFC34 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPFC34</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPFG01 On 22/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.32979          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPFG01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPFG01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV017/F On 31/01/2022 Spot Bond |        |            | 2.75000   | 101.24506 | 2.75000            | 101.23742          |                   |            |  | 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   |        |            | 5.08500   | 183.68790 | 5.08500            | 183.62307          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV019 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV019</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV035 On 07/04/2022 Spot Bond   |        |            |           |           | 0.00000            | 102.39035          |                   |            |  | 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            | 99.87117           |                   |            |  | 0.00        | 0                |            |
| <b>Total IV036 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV036</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV038 On 23/09/2021 Spot Bond   |        |            |           |           | 0.00000            | 100.44119          |                   |            |  | 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   |        |            | 3.48500   | 3.48500   | 3.48500            | 172.17687          |                   |            |  | 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            | 100.99411          |                   |            |  | 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   |        |            | 8.20000   | 104.18278 | 8.20000            | 104.15978          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV041 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For IV041</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV042 On 18/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.07238          |                   |            |  | 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  |        |            | 8.20500   | 8.20500   | 8.20500            | 103.21065          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV043 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV043</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV044 On 31/01/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.59505          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV044 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV044</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV045 On 31/01/2022 Spot Bond  |        |            | 1.93500   | 173.65914 | 1.93500            | 173.61243          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV045 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV045</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV046 On 21/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.74262          |                   |            |  | 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            | 103.07160          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV050 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV050</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV19A On 31/03/2028 Spot Bond  |        |            | 4.98500   | 184.78457 | 4.98500            | 184.71984          |                   |            |  | 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>         |            |
| IVC040 On 24/07/2021 Spot Bond |        |            | 11.37000  | 104.34994 | 11.37000           | 104.31754          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC094 On 06/12/2021 Spot Bond |        |            | 6.68500   | 102.67332 | 6.68500            | 102.65500          |                   |            |  | 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>         |            |
| IVC114 On 14/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.48077          |                   |            |  | 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            | 101.03032          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC116 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC116</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC134 On 27/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.10865          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IVC134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC135 On 31/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.17801          |                   |            |  | 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            | 100.90084          |                   |            |  | 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            | 100.72336          |                   |            |  | 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            | 99.60601           |                   |            |  | 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            | 100.60793          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC145 On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.04335          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC146 On 03/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.10198          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC147 On 21/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.32189          |                   |            |  | 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            | 100.70793          |                   |            |  | 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            | 100.68339          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC152 On 15/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.57737          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVC153 On 03/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC155 On 03/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC159 On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.70799          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC163 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.41344          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC165 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.34946          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC173 On 17/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.90416           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC173 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC173</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC176 On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.55784          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC177 On 29/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.33992          |                   |            |  | 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            | 100.06058          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC181 On 11/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.87472          |                   |            |  | 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            | 100.93324          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC183 On 22/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.39248          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For IVC183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC184 On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.24212          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC186 On 21/12/2022 Spot Bond |        |            | 7.40000   | 100.45767 | 7.40000            | 100.43774          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC186 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC186</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC187 On 27/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.78138          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC187 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC187</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC188 On 02/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.70653          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC188 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC188</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC189 On 17/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.90212          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC189 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC189</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC190 On 15/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.42623          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC190 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC190</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC194 On 31/07/2022 Spot Bond |        |            | 7.23000   | 102.77313 | 7.23000            | 103.24972          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC196 On 29/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.19487          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ051 On 22/07/2021 Spot Bond |        |            | 4.00000   | 4.00000   | 4.00000            | 99.84681           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ051 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ051</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ052 On 29/07/2021 Spot Bond |        |            | 4.00000   | 4.00000   | 4.00000            | 99.77039           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ052 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ052</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ053 On 05/08/2021 Spot Bond |        |            | 4.00000   | 4.00000   | 4.00000            | 99.69409           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ053 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ053</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ054 On 12/08/2021 Spot Bond |        |            | 4.10000   | 4.10000   | 4.10000            | 99.60839           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IVZ054 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ054</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ055 On 19/08/2021 Spot Bond |        |            | 4.10000   | 4.10000   | 4.10000            | 99.53043           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ055 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ055</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ056 On 26/08/2021 Spot Bond |        |            | 4.10000   | 4.10000   | 4.10000            | 99.45260           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ056 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ056</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ057 On 02/09/2021 Spot Bond |        |            | 4.10000   | 4.10000   | 4.10000            | 99.37489           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ057 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ057</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ058 On 09/09/2021 Spot Bond |        |            | 4.15000   | 4.15000   | 4.15000            | 99.28879           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ058 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ058</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ059 On 16/09/2021 Spot Bond |        |            | 4.15000   | 4.15000   | 4.15000            | 99.21039           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ059 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ059</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ060 On 23/09/2021 Spot Bond |        |            | 4.15000   | 4.15000   | 4.15000            | 99.13212           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ060 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ060</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ061 On 28/09/2021 Spot Bond |        |            | 4.15000   | 4.15000   | 4.15000            | 99.07628           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ061 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ061</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ062 On 07/10/2021 Spot Bond |        |            | 4.15000   | 4.15000   | 4.15000            | 98.97594           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ062 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ062</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| JIBAR On 15/03/2060 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total JIBAR SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For JIBAR</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| JPM002 On 05/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.42679          |                   |            |  | 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>         |            |
| KAP007 On 26/10/2021 Spot Bond |        |            | 6.17000   | 103.29799 | 6.17000            | 103.28084          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| KAP012 On 01/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.46228          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total KAP012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For KAP012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| KAP013 On 24/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.91466          |                   |            |  | 0.00        | 1,000,000,000        | 1,000,000,000        |
| <b>Total KAP013 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>1,000,000,000</b> |
| <b>Total For KAP013</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>1,000,000,000</b> |
| KAP014 On 19/07/2024 Spot Bond |        |            |           |           | 0.00000            | 99.91870           |                   |            |  | 0.00        | 0                    |                      |
| <b>Total KAP014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For KAP014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| KAP015 On 01/11/2024 Spot Bond |        |            |           |           | 0.00000            | 99.86204           |                   |            |  | 0.00        | 1,850,000,000        | 3,350,000,000        |
| <b>Total KAP015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,850,000,000</b> | <b>3,350,000,000</b> |
| <b>Total For KAP015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,850,000,000</b> | <b>3,350,000,000</b> |
| KAP016 On 29/04/2022 Spot Bond |        |            |           |           | 0.00000            | 101.04440          |                   |            |  | 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>             |                      |
| KAP017 On 19/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.37181          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total KAP017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For KAP017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| KAP018 On 14/04/2024 Spot Bond |        |            |           |           | 0.00000            | 99.98527           |                   |            |  | 0.00        | 3,500,000,000        | 1,000,000,000        |
| <b>Total KAP018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,500,000,000</b> | <b>1,000,000,000</b> |
| <b>Total For KAP018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,500,000,000</b> | <b>1,000,000,000</b> |
| KAP11 On 24/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.89724          |                   |            |  | 0.00        | 3,200,000,000        | 3,200,000,000        |
| <b>Total KAP11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,200,000,000</b> | <b>3,200,000,000</b> |
| <b>Total For KAP11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,200,000,000</b> | <b>3,200,000,000</b> |
| KW01 On 31/10/2027 Spot Bond   |        |            | 8.79000   | 125.12472 | 8.79000            | 125.09548          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total KW01 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For KW01</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| LBK15 On 12/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 98.57176           |                   |            |  | 0.00        | 0                    |                      |
| <b>Total LBK15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For LBK15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| LBK18 On 22/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 96.39214           |                   |            |  | 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  |        |            | 7.15000   | 103.60737 | 7.15000            | 103.58748          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total LBK20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For LBK20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK23 On 05/09/2022 Spot Bond |        |            |           |           | 0.00000            | 96.18506           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK24 On 10/10/2024 Spot Bond |        |            | 9.17000   | 105.72166 | 9.17000            | 105.69576          |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK27 On 23/03/2023 Spot Bond |        |            |           |           | 0.00000            | 95.80194           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK28 On 15/05/2028 Spot Bond |        |            | 11.94500  | 95.36246  | 11.94500           | 95.33240           |                   |            |  | 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 |        |            | 10.22000  | 100.11062 | 10.22000           | 100.08336          |                   |            |  | 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            | 98.90761           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK31 On 20/09/2023 Spot Bond |        |            |           |           | 0.00000            | 93.47964           |                   |            |  | 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            | 100.99587          |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK33 On 07/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.14457          |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK35 On 26/03/2024 Spot Bond |        |            |           |           | 0.00000            | 95.18933           |                   |            |  | 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            | 94.78224           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK38 On 16/02/2023 Spot Bond |        |            |           |           | 0.00000            | 88.04102           |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total LBK38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For LBK38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| LGL05 On 12/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.01685          |                   |            |  | 0.00        | 0                |                     |
| <b>Total LGL05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For LGL05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| LGL06 On 04/10/2022 Spot Bond |        |            | 6.68000   | 106.86631 | 6.68000            | 106.84712          |                   |            |  | 0.00        | 0                |                     |
| <b>Total LGL06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For LGL06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| LGL07 On 04/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.28982          |                   |            |  | 0.00        | 0                |                     |
| <b>Total LGL07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For LGL07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| LGL08 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.58177          |                   |            |  | 0.00        | 0                |                     |
| <b>Total LGL08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For LGL08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| LGL09 On 28/08/2024 Spot Bond |        |            |           |           | 0.00000            | 102.46768          |                   |            |  | 0.00        | 0                | 1,000,000,00        |
| <b>Total LGL09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| <b>Total For LGL09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| LGL10 On 08/10/2025 Spot Bond |        |            |           |           | 0.00000            | 99.37313           |                   |            |  | 0.00        | 0                |                     |
| <b>Total LGL10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For LGL10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| LGL11 On 09/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.58646          |                   |            |  | 0.00        | 0                |                     |
| <b>Total LGL11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For LGL11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| LHL28 On 13/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.60695          |                   |            |  | 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>         |                     |
| LRFA3 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.38160          |                   |            |  | 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            | 100.80027          |                   |            |  | 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            | 100.82232          |                   |            |  | 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>         |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| MBF06 On 17/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.81541          |                   |            |  | 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            | 100.74985          |                   |            |  | 0.00        | 0                    | 5,000,000.00        |
| <b>Total MBF063 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>5,000,000.00</b> |
| <b>Total For MBF063</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>5,000,000.00</b> |
| MBF06 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.44469          |                   |            |  | 0.00        | 2,500,000.000        | 2,500,000.00        |
| <b>Total MBF065 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,500,000.000</b> | <b>2,500,000.00</b> |
| <b>Total For MBF065</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,500,000.000</b> | <b>2,500,000.00</b> |
| MBF06 On 16/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.38328          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total MBF066 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For MBF066</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| MBF06 On 17/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.68077          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total MBF067 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For MBF067</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| MBF06 On 17/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.73517          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total MBF068 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For MBF068</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| MBF06 On 28/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.57242          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total MBF069 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For MBF069</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| MBF07 On 28/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.61004          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total MBF070 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For MBF070</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| MBP03 On 02/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.70012          |                   |            |  | 0.00        | 3,300,000.000        | 3,300,000.00        |
| <b>Total MBP038 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,300,000.000</b> | <b>3,300,000.00</b> |
| <b>Total For MBP038</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,300,000.000</b> | <b>3,300,000.00</b> |
| MBP04 On 23/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.69439          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total MBP040 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For MBP040</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| MBP04 On 27/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.01973          |                   |            |  | 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            | 100.29201          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total MBP044 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| <b>Total For MBP044</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| MBP04 On 27/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.61681          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total MBP045 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For MBP045</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| MBP04 On 26/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.94560          |                   |            |  | 0.00        | 0                    | 2,060,000,00        |
| <b>Total MBP046 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>2,060,000,00</b> |
| <b>Total For MBP046</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>2,060,000,00</b> |
| MBP04 On 26/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.64935          |                   |            |  | 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            | 100.19914          |                   |            |  | 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            | 100.20322          |                   |            |  | 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            | 100.99716          |                   |            |  | 0.00        | 8,000,000,000        | 4,880,000,00        |
| <b>Total MBP050 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>8,000,000,000</b> | <b>4,880,000,00</b> |
| <b>Total For MBP050</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>8,000,000,000</b> | <b>4,880,000,00</b> |
| MBP05 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.71459          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total MBP051 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For MBP051</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| MBP05 On 26/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.19633          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total MBP052 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For MBP052</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| MMIG0 On 12/08/2025 Spot Bond |        |            | 7.70000   | 7.70000   | 7.70000            | 117.10878          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total MMIG04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For MMIG04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| MMIG0 On 12/08/2022 Spot Bond |        |            | 5.99000   | 109.57034 | 5.99000            | 109.55248          |                   |            |  | 0.00        | 0                    | 1,050,000,00        |
| <b>Total MMIG05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>1,050,000,00</b> |
| <b>Total For MMIG05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>1,050,000,00</b> |
| MMIG0 On 19/10/2028 Spot Bond |        |            |           |           | 0.00000            | 101.27712          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total MMIG06 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For MMIG06</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| MMIG0 On 18/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.38167          |                   |            |  | 0.00        | 0                    |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 100.59117          |                   |            |  | 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 |        |            | 8.35000   | 104.87277 | 8.35000            | 104.84934          |                   |            |  | 0.00        | 0                |            |
| <b>Total MML02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MML02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MML03 On 15/03/2028 Spot Bond |        |            |           |           | 0.00000            | 100.54428          |                   |            |  | 0.00        | 0                |            |
| <b>Total MML03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MML03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MML04 On 15/03/2028 Spot Bond |        |            | 8.60000   | 99.18940  | 8.60000            | 99.16971           |                   |            |  | 0.00        | 0                |            |
| <b>Total MML04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MML04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN07 On 13/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.77486          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN09 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.91360          |                   |            |  | 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            | 100.59328          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN12 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.01914          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN13 On 04/06/2025 Spot Bond |        |            |           |           | 0.00000            | 98.81453           |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN14 On 10/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.91901          |                   |            |  | 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            | 100.95388          |                   |            |  | 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>         |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| MTN16 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.42816          |                   |            |  | 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            | 100.72229          |                   |            |  | 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            | 98.85883           |                   |            |  | 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            | 100.54273          |                   |            |  | 0.00        | 0                |                   |
| <b>Total MTN19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MTN19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MTN20 On 07/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.35435          |                   |            |  | 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            | 101.43293          |                   |            |  | 0.00        | 0                |                   |
| <b>Total MTN21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MTN21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MTN22 On 29/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.26732          |                   |            |  | 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 |        |            | 8.30000   | 103.67428 | 8.30000            | 103.65099          |                   |            |  | 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            | 101.36970          |                   |            |  | 0.00        | 0                |                   |
| <b>Total MTN24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MTN24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MTN25 On 29/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.20935          |                   |            |  | 0.00        | 0                |                   |
| <b>Total MTN25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MTN25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MTN26 On 29/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.22503          |                   |            |  | 0.00        | 0                | 950,000,00        |
| <b>Total MTN26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>950,000,00</b> |
| <b>Total For MTN26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>950,000,00</b> |
| MTN27 On 29/06/2028 Spot Bond |        |            |           |           | 0.00000            | 100.23633          |                   |            |  | 0.00        | 0                |                   |
| <b>Total MTN27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For MTN27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTNC2 On 21/07/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTNC23 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTNC23</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTNC2 On 29/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.18527          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTNC24 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTNC24</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MWAR On 22/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.77618          |                   |            |  | 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            | 100.77618          |                   |            |  | 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  |        |            |           |           | 0.00000            | 100.83062          |                   |            |  | 0.00        | 0                |            |
| <b>Total MWAR05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MWAR05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MWAR On 22/02/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.83055          |                   |            |  | 0.00        | 0                |            |
| <b>Total MWAR06 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MWAR06</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N6D26 On 20/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.88674          |                   |            |  | 0.00        | 0                |            |
| <b>Total N6D26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N6D26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N6E26 On 20/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.35826          |                   |            |  | 0.00        | 0                |            |
| <b>Total N6E26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N6E26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N6F26 On 20/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.45947          |                   |            |  | 0.00        | 0                |            |
| <b>Total N6F26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N6F26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N6G26 On 20/03/2026 Spot Bond |        |            |           |           | 0.00000            | 103.89969          |                   |            |  | 0.00        | 0                |            |
| <b>Total N6G26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N6G26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N7B25 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.31229          |                   |            |  | 0.00        | 0                |            |
| <b>Total N7B25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N7B25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N7C25 On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.39986          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total N7C25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For N7C25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| N7D25 On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.47416          |                   |            |  | 0.00        | 0                |                   |
| <b>Total N7D25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For N7D25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| N7E25 On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.54236          |                   |            |  | 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 |        |            | 6.42000   | 103.58314 | 6.42000            | 103.56535          |                   |            |  | 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 |        |            | 6.77000   | 110.72159 | 6.77000            | 110.70123          |                   |            |  | 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 |        |            | 9.23000   | 109.79689 | 9.23000            | 109.76952          |                   |            |  | 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            | 101.21107          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NBG01G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBG01G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NBG02 On 30/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.14654          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NBG02G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBG02G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NBG03 On 30/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.04068          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NBG03G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBG03G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NBG04 On 25/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.25150          |                   |            |  | 0.00        | 0                | 250,000,00        |
| <b>Total NBG04G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>250,000,00</b> |
| <b>Total For NBG04G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>250,000,00</b> |
| NBG05 On 25/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.05649          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NBG05G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBG05G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NBK13 On 19/03/2024 Spot Bond |        |            | 6.33500   | 111.33065 | 6.33500            | 111.31179          |                   |            |  | 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>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   |  | Value                 | Contracts Traded      | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|-----------------------|-----------------------|----------------------|
| NBK15/ On 11/02/2022 Spot Bond |        |            | 5.63500   | 105.47494 | 5.63500            | 105.45874          |                   |                              |  | 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 |        |            | 6.60000   | 112.87911 | 6.60000            | 112.85887          |                   | 293,700,000,000,000.00       |  | 44,500,000,000        | 44,500,000,000        |                      |
| <b>Total NBK16A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>13,700,000,000,000.00</b> |  | <b>44,500,000,000</b> | <b>44,500,000,000</b> |                      |
| <b>Total For NBK16A</b>        |        |            |           |           |                    |                    |                   | <b>13,700,000,000,000.00</b> |  | <b>44,500,000,000</b> | <b>44,500,000,000</b> |                      |
| NBK17/ On 22/04/2026 Spot Bond |        |            | 7.82500   | 110.56339 | 7.82500            | 110.54021          |                   |                              |  | 0.00                  | 0                     | 1,220,000,000        |
| <b>Total NBK17A SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>1,220,000,000</b> |
| <b>Total For NBK17A</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>1,220,000,000</b> |
| NBK19/ On 01/06/2022 Spot Bond |        |            | 6.16500   | 104.06037 | 6.16500            | 104.04311          |                   |                              |  | 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 |        |            | 7.14000   | 114.28067 | 7.14000            | 114.25877          |                   | 71,400,000,000,000.00        |  | 10,000,000,000        | 10,000,000,000        |                      |
| <b>Total NBK20A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>1,400,000,000,000.00</b>  |  | <b>10,000,000,000</b> | <b>10,000,000,000</b> |                      |
| <b>Total For NBK20A</b>        |        |            |           |           |                    |                    |                   | <b>1,400,000,000,000.00</b>  |  | <b>10,000,000,000</b> | <b>10,000,000,000</b> |                      |
| NBK21/ On 21/07/2027 Spot Bond |        |            | 8.15000   | 116.72157 | 8.15000            | 116.69582          |                   |                              |  | 0.00                  | 0                     |                      |
| <b>Total NBK21A SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |                      |
| <b>Total For NBK21A</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |                      |
| NBK22/ On 19/11/2022 Spot Bond |        |            | 5.26000   | 107.69906 | 5.26000            | 107.68387          |                   |                              |  | 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 |        |            | 6.83500   | 115.87975 | 6.83500            | 115.85859          |                   |                              |  | 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 |        |            | 7.87500   | 116.70111 | 7.87500            | 116.67662          |                   |                              |  | 0.00                  | 0                     | 1,000,000,000        |
| <b>Total NBK24A SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>1,000,000,000</b> |
| <b>Total For NBK24A</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>1,000,000,000</b> |
| NBK24/ On 11/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.91350          |                   |                              |  | 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 |        |            | 5.74500   | 5.74500   | 5.74500            | 111.68509          |                   |                              |  | 0.00                  | 0                     |                      |
| <b>Total NBK25A SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |                      |
| <b>Total For NBK25A</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |                      |
| NBK25/ On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 103.37230          |                   |                              |  | 0.00                  | 0                     |                      |
| <b>Total NBK25B SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| <b>Total For NBK25B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| NBK26 On 10/05/2023 Spot Bond  |        |            | 100.00000 | 32.68530  | 100.00000          | 32.61335           |                   |            | 0.00        | 0                |                   |
| <b>Total NBK26A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBK26A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| NBK26I On 22/04/2026 Spot Bond |        |            |           |           | 0.00000            | 104.04209          |                   |            | 0.00        | 0                |                   |
| <b>Total NBK26B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBK26B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| NBK27 On 10/05/2026 Spot Bond  |        |            | 8.06000   | 114.09400 | 8.06000            | 114.06950          |                   |            | 0.00        | 0                |                   |
| <b>Total NBK27A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBK27A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| NBK28 On 02/08/2023 Spot Bond  |        |            | 5.66500   | 112.78168 | 5.66500            | 112.76428          |                   |            | 0.00        | 0                |                   |
| <b>Total NBK28A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBK28A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| NBK29 On 31/07/2026 Spot Bond  |        |            | 7.22000   | 118.41883 | 7.22000            | 118.39563          |                   |            | 0.00        | 0                |                   |
| <b>Total NBK29A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBK29A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| NBK30 On 20/02/2024 Spot Bond  |        |            | 6.12000   | 112.06246 | 6.12000            | 112.04380          |                   |            | 0.00        | 0                |                   |
| <b>Total NBK30A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBK30A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| NBK31 On 09/11/2023 Spot Bond  |        |            | 5.79500   | 109.41741 | 5.79500            | 109.40043          |                   |            | 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            | 102.39343          |                   |            | 0.00        | 0                | 100,000,00        |
| <b>Total NBK31B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| <b>Total For NBK31B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| NBK35I On 10/05/2023 Spot Bond |        |            |           |           | 0.00000            | 102.89206          |                   |            | 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            | 104.95028          |                   |            | 0.00        | 0                |                   |
| <b>Total NBK36B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBK36B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| NBK38I On 02/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.12462          |                   |            | 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   |        |            | 10.02500  | 10.02500  | 10.02500           | 73.00669           |                   |            | 0.00        | 0                |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded      | Opt Intere            |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| <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            | 104.17732          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total NBK40B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For NBK40B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| NBK42I On 21/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.34653          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total NBK42B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For NBK42B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| NBK43I On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 102.55615          |                   |            |  | 0.00        | 558,000,000           | 279,000,000           |
| <b>Total NBK43B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>558,000,000</b>    | <b>279,000,000</b>    |
| <b>Total For NBK43B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>558,000,000</b>    | <b>279,000,000</b>    |
| NBK45I On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.61188          |                   |            |  | 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            | 101.80786          |                   |            |  | 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            | 103.21513          |                   |            |  | 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            | 100.88937          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total NBK48B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For NBK48B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| NBK49I On 09/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.56491          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total NBK49B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For NBK49B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| NBK50I On 09/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.89539          |                   |            |  | 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            | 100.99083          |                   |            |  | 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            | 101.22398          |                   |            |  | 0.00        | 36,090,000,000        | 36,590,000,000        |
| <b>Total NBK52B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>36,090,000,000</b> | <b>36,590,000,000</b> |
| <b>Total For NBK52B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>36,090,000,000</b> | <b>36,590,000,000</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        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| NBK53I On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.34769          |                   |            |  | 0.00        | 0                | 500,000,00        |
| <b>Total NBK53B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| <b>Total For NBK53B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| NBK54I On 21/02/2029 Spot Bond |        |            |           |           | 0.00000            | 101.47894          |                   |            |  | 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            | 101.06588          |                   |            |  | 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            | 100.97072          |                   |            |  | 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            | 101.07713          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NBKB57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBKB57</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NBKB5 On 01/08/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.42711          |                   |            |  | 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            | 100.83820          |                   |            |  | 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            | 101.10466          |                   |            |  | 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            | 99.74242           |                   |            |  | 0.00        | 0                |                   |
| <b>Total NBKB61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBKB61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NBKB6 On 15/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.97570           |                   |            |  | 0.00        | 0                |                   |
| <b>Total NBKB62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBKB62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NBKB6 On 15/04/2028 Spot Bond  |        |            |           |           | 0.00000            | 99.97338           |                   |            |  | 0.00        | 0                |                   |
| <b>Total NBKB64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBKB64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.35229          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NCLN82 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For NCLN82</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN82/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN82/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 9.19500   | 106.74885 | 9.19500            | 106.72277          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN83 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN83</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.34931          |                   |            |  | 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  |        |            | 9.23000   | 106.21600 | 9.23000            | 106.18996          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.35229          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN9 On 20/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.35694          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN90 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN90</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN9 On 20/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.36289          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN91 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN91</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NDAL0 On 06/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.31697          |                   |            |  | 0.00        | 0                |            |
| <b>Total NDAL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NDAL02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NDAL0 On 06/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.31697          |                   |            |  | 0.00        | 0                |            |
| <b>Total NDAL03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NDAL03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NEDT1 On 26/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.68772          |                   |            |  | 0.00        | 0                |            |
| <b>Total NEDT1B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NEDT1B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NGL01 On 22/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.91853          |                   |            |  | 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>         |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| NGL01 On 01/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.86485          |                   |            |  | 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            | 102.16932          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total NGL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For NGL02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| NGL03 On 26/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.11393          |                   |            |  | 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            | 102.72599          |                   |            |  | 0.00        | 200,000,000        | 100,000,000          |
| <b>Total NGL04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b>   |
| <b>Total For NGL04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b>   |
| NGL05 On 26/07/2023 Spot Bond |        |            |           |           | 0.00000            | 102.44333          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total NGL05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For NGL05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| NGL06 On 01/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.82701          |                   |            |  | 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            | 101.43320          |                   |            |  | 0.00        | 0                  | 1,000,000,000        |
| <b>Total NGL07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,000,000,000</b> |
| <b>Total For NGL07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,000,000,000</b> |
| NGL08 On 02/07/2025 Spot Bond |        |            |           |           | 0.00000            | 104.47471          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total NGL08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For NGL08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| NGL09 On 19/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.42002          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total NGL09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For NGL09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| NGLT1 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 103.40201          |                   |            |  | 0.00        | 0                  | 9,120,000,000        |
| <b>Total NGLT1A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>9,120,000,000</b> |
| <b>Total For NGLT1A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>9,120,000,000</b> |
| NGLT1 On 20/10/2023 Spot Bond |        |            |           |           | 0.00000            | 105.29269          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total NGLT1B SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For NGLT1B</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| NGT10 On 25/03/2024 Spot Bond |        |            |           |           | 0.00000            | 103.54242          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total NGT103 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|-------------------|
| <b>Total For NGT103</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| NGT10 On 15/01/2025 Spot Bond |        |            |           |           | 0.00000            | 103.43145          |                   |            |  | 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            | 101.74112          |                   |            |  | 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            | 104.68421          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total NGT106 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For NGT106</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| NGT10 On 19/11/2025 Spot Bond |        |            |           |           | 0.00000            | 103.20592          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total NGT107 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For NGT107</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| NGT10 On 08/09/2026 Spot Bond |        |            |           |           | 0.00000            | 103.68947          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total NGT108 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For NGT108</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| NGT1G On 16/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.60344          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total NGT1G SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For NGT1G</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| NHM00 On 16/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.45861          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total NHM007 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For NHM007</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| NHM00 On 26/04/2022 Spot Bond |        |            |           |           | 0.00000            | 103.03747          |                   |            |  | 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            | 102.65970          |                   |            |  | 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            | 101.88378          |                   |            |  | 0.00        | 1,672,000,000        | 836,000,00        |
| <b>Total NHM012 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,672,000,000</b> | <b>836,000,00</b> |
| <b>Total For NHM012</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,672,000,000</b> | <b>836,000,00</b> |
| NHM01 On 20/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.10134          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total NHM014 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For NHM014</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| NHM01 On 13/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.56365          |                   |            |  | 0.00        | 0                    |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total NHM015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For NHM015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| NHM01 On 11/05/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.37687          |                   |            |  | 0.00        | 0                |                      |
| <b>Total NHM016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For NHM016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| NHM01 On 25/05/2023 Spot Bond  |        |            |           |           | 0.00000            | 103.80079          |                   |            |  | 0.00        | 0                | 15,000,000,00        |
| <b>Total NHM018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>15,000,000,00</b> |
| <b>Total For NHM018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>15,000,000,00</b> |
| NHM01 On 25/05/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.01680          |                   |            |  | 0.00        | 0                |                      |
| <b>Total NHM019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For NHM019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| NHM02 On 25/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.00867          |                   |            |  | 0.00        | 0                |                      |
| <b>Total NHM020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For NHM020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| NI202 On 07/12/2033 Spot Bond  |        |            | 4.93500   | 4.93500   | 4.93500            | 213.23441          |                   |            |  | 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  |        |            | 3.69500   | 3.69500   | 3.69500            | 199.56300          |                   |            |  | 0.00        | 0                |                      |
| <b>Total NI210 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For NI210</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| NI25 On 31/01/2025 Spot Bond   |        |            | 2.99500   | 2.99500   | 2.99500            | 150.34050          |                   |            |  | 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   |        |            | 3.40500   | 3.40500   | 3.40500            | 111.18287          |                   |            |  | 0.00        | 0                |                      |
| <b>Total NI29 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For NI29</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| NI33 On 28/02/2033 Spot Bond   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                      |
| <b>Total NI33 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For NI33</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| NI38 On 31/01/2038 Spot Bond   |        |            | 4.94000   | 4.94000   | 4.94000            | 109.15082          |                   |            |  | 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 |        |            | 3.10000   | 3.10000   | 3.10000            | 149.81116          |                   |            |  | 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>         |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NILB12 On 07/12/2033 Spot Bond |        |            | 3.45000   | 197.99289 | 3.45000            | 197.93166          |                   |            |  | 0.00        | 0                |            |
| <b>Total NILB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NILB13 On 31/01/2025 Spot Bond |        |            | 3.49000   | 3.49000   | 3.49000            | 147.86409          |                   |            |  | 0.00        | 0                |            |
| <b>Total NILB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NILB14 On 31/03/2028 Spot Bond |        |            | 3.34000   | 3.34000   | 3.34000            | 203.88409          |                   |            |  | 0.00        | 0                |            |
| <b>Total NILB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NILB15 On 31/03/2028 Spot Bond |        |            | 3.48500   | 202.16906 | 3.48500            | 202.10636          |                   |            |  | 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 |        |            | 5.05500   | 107.60283 | 5.05500            | 107.56478          |                   |            |  | 0.00        | 0                |            |
| <b>Total NILB17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN014 On 10/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.84330          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN014 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN014</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN016 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.53610          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN016 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN016</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN019 On 11/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 98.96303           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN019 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN019</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN02 On 24/07/2023 Spot Bond   |        |            |           |           | 0.00000            | 132.80480          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN02 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN02</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN022 On 31/10/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.91800          |                   |            |  | 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            | 102.03480          |                   |            |  | 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            | 101.34900          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN026 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For NN026</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN03 On 23/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.77748          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN034 On 06/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.00440          |                   |            |  | 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            | 101.02440          |                   |            |  | 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            | 117.80620          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN039 On 06/03/2027 Spot Bond |        |            |           |           | 0.00000            | 100.07670          |                   |            |  | 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            | 100.78973          |                   |            |  | 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            | 100.62610          |                   |            |  | 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            | 138.53790          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN046 On 13/05/2027 Spot Bond |        |            |           |           | 0.00000            | 101.12218          |                   |            |  | 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            | 138.33710          |                   |            |  | 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            | 135.39140          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN049 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN049</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN05 On 12/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.45146          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total NN05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN051 On 03/03/2023 Spot Bond |        |            |           |           | 0.00000            | 121.88550          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN051 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN051</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN054 On 04/08/2027 Spot Bond |        |            |           |           | 0.00000            | 99.87047           |                   |            |  | 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            | 99.77968           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN056 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN056</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN057 On 26/08/2025 Spot Bond |        |            |           |           | 0.00000            | 95.40218           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN057 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN057</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN058 On 18/09/2025 Spot Bond |        |            |           |           | 0.00000            | 98.18920           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN058 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN058</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN06 On 12/03/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.47510          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN075 On 18/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.01064          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN075 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN075</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN090 On 10/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.34607          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN090 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN090</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN096 On 14/06/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN096 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN096</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN097 On 27/06/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01 On 12/06/2025 Spot Bond |        |            |           |           | 0.00000            | 99.39488           |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NNF01: On 24/06/2025 Spot Bond |        |            |           |           | 0.00000            | 115.69000          |                   |            |  | 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            | 112.11000          |                   |            |  | 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            | 117.60000          |                   |            |  | 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            | 116.25000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01: On 21/09/2023 Spot Bond |        |            |           |           | 0.00000            | 115.76250          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF02 On 01/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 110.58880          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF02: On 18/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.76075          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF02: On 14/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.98829           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF02: On 17/02/2026 Spot Bond |        |            |           |           | 0.00000            | 90.91220           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF025 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF025</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF02: On 09/07/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF02: On 19/04/2022 Spot Bond |        |            |           |           | 0.00000            | 102.98630          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03 On 01/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 110.58880          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For NNF03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03 On 20/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.90724           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF030 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF030</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03 On 19/04/2022 Spot Bond |        |            |           |           | 0.00000            | 102.97090          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF031 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF031</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03 On 06/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.90254          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF032 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF032</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03 On 17/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.73295          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF033 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF033</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03 On 19/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.70508          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF034 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF034</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03 On 25/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.65747          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF035 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF035</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03 On 25/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.65747          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF036 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF036</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03 On 01/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.55704          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF037 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF037</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03 On 14/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.35986          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF038 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF038</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03 On 29/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.19689          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF039 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF039</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF04 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 129.05440          |                   |            |  | 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            | 108.32470          |                   |            |  | 0.00        | 0                |            |



| Contract Details                         | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total NNF06 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF06</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1A1 <sub>On</sub> 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 131.81790          |                   |            |  | 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 <sub>On</sub> 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 85.25531           |                   |            |  | 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 <sub>On</sub> 22/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.76805          |                   |            |  | 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 <sub>On</sub> 22/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.76948          |                   |            |  | 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 <sub>On</sub> 22/05/2053 Spot Bond |        |            |           |           | 0.00000            | 100.70293          |                   |            |  | 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 <sub>On</sub> 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 100.57416          |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1B10 SPOT</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQ1B10</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1B1 <sub>On</sub> 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 111.46519          |                   |            |  | 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 <sub>On</sub> 22/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.82396          |                   |            |  | 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 <sub>On</sub> 22/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.78983          |                   |            |  | 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 <sub>On</sub> 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 100.63519          |                   |            |  | 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 <sub>On</sub> 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 113.58711          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                | Contracts Traded     | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|----------------------|
| NQF1D On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 100.65552          |                   |            |                              | 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 |        |            | 6.84000   | 109.07493 | 6.84000            | 109.05499          |                   |            |                              | 0.00                 | 0                    |                      |
| <b>Total NRA022 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |                      |
| <b>Total For NRA022</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |                      |
| NRA02 On 31/05/2023 Spot Bond |        |            | 2.53000   | 198.91565 | 2.53000            | 198.85908          |                   |            |                              | 0.00                 | 0                    |                      |
| <b>Total NRA023 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |                      |
| <b>Total For NRA023</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |                      |
| NRA02 On 30/11/2028 Spot Bond |        |            | 9.47000   | 115.97253 | 9.47000            | 115.94322          |                   |            | 66,290,000,000,000.00        | 7,000,000,000        | 7,000,000,000        |                      |
| <b>Total NRA028 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>66,290,000,000,000.00</b> | <b>7,000,000,000</b> | <b>7,000,000,000</b> |                      |
| <b>Total For NRA028</b>       |        |            |           |           |                    |                    |                   |            | <b>66,290,000,000,000.00</b> | <b>7,000,000,000</b> | <b>7,000,000,000</b> |                      |
| NRA02 On 30/11/2028 Spot Bond |        |            | 100.00000 | 13.72530  | 100.00000          | 13.69492           |                   |            |                              | 0.00                 | 0                    |                      |
| <b>Total NRA028/R186 SPOT</b> |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |                      |
| <b>Total For NRA028/R186</b>  |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |                      |
| NTC21 On 24/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.66317          |                   |            |                              | 0.00                 | 0                    |                      |
| <b>Total NTC21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |                      |
| <b>Total For NTC21</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |                      |
| NTC23 On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.88213          |                   |            |                              | 0.00                 | 0                    |                      |
| <b>Total NTC23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |                      |
| <b>Total For NTC23</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |                      |
| NTC25 On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.60566          |                   |            |                              | 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            | 100.37280          |                   |            |                              | 0.00                 | 0                    | 1,000,000,000        |
| <b>Total NTC26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>1,000,000,000</b> |
| <b>Total For NTC26</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>1,000,000,000</b> |
| NTC27 On 12/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.41128          |                   |            |                              | 0.00                 | 0                    |                      |
| <b>Total NTC27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |                      |
| <b>Total For NTC27</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |                      |
| NTC28 On 12/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.41672          |                   |            |                              | 0.00                 | 0                    |                      |
| <b>Total NTC28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |                      |
| <b>Total For NTC28</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |                      |
| NTC29 On 19/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.40340          |                   |            |                              | 0.00                 | 0                    |                      |
| <b>Total NTC29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| <b>Total For NTC29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| NTC30 On 25/03/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total NTC30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For NTC30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| NTC31 On 10/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.51120          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total NTC31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For NTC31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| NTC32 On 29/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.90444          |                   |            |  | 0.00        | 0                  | 19,000,000,00        |
| <b>Total NTC32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>19,000,000,00</b> |
| <b>Total For NTC32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>19,000,000,00</b> |
| NTCG0 On 19/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.33744          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total NTCG01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For NTCG01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| OMI01 On 22/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.49145          |                   |            |  | 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 |        |            | 6.01000   | 106.10206 | 6.01000            | 106.08499          |                   |            |  | 0.00        | 0                  | 10,589,50            |
| <b>Total OML06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>10,589,50</b>     |
| <b>Total For OML06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>10,589,50</b>     |
| OML07 On 19/03/2025 Spot Bond |        |            | 7.45200   | 114.56111 | 7.45200            | 114.53834          |                   |            |  | 0.00        | 0                  | 1,530,000,00         |
| <b>Total OML07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,530,000,00</b>  |
| <b>Total For OML07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,530,000,00</b>  |
| OML09 On 14/09/2022 Spot Bond |        |            | 6.20000   | 108.81499 | 6.20000            | 108.79693          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total OML09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For OML09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| OML10 On 14/09/2025 Spot Bond |        |            | 7.75500   | 116.33768 | 7.75500            | 116.31363          |                   |            |  | 0.00        | 0                  | 823,500,00           |
| <b>Total OML10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>823,500,00</b>    |
| <b>Total For OML10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>823,500,00</b>    |
| OML11 On 11/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.38956          |                   |            |  | 0.00        | 0                  | 100,000,00           |
| <b>Total OML11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>100,000,00</b>    |
| <b>Total For OML11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>100,000,00</b>    |
| OML12 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 102.38287          |                   |            |  | 0.00        | 200,000,000        | 200,000,00           |
| <b>Total OML12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>200,000,00</b>    |
| <b>Total For OML12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>200,000,00</b>    |
| PEP01 On 10/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.83393          |                   |            |  | 0.00        | 0                  |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                        | Contracts Traded       | Opt Intere             |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------------|------------------------|------------------------|
| <b>Total PEP01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                        |
| <b>Total For PEP01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                        |
| PEP02 On 10/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.79178          |                   |            |  | 0.00                         | 0                      |                        |
| <b>Total PEP02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                        |
| <b>Total For PEP02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                        |
| PEP03 On 05/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.25010          |                   |            |  | 0.00                         | 0                      |                        |
| <b>Total PEP03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                        |
| <b>Total For PEP03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                        |
| PEP04 On 05/05/2026 Spot Bond |        |            |           |           | 0.00000            | 101.02714          |                   |            |  | 0.00                         | 0                      |                        |
| <b>Total PEP04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                        |
| <b>Total For PEP04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                        |
| PMM51 On 28/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.71009          |                   |            |  | 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            | 100.02184          |                   |            |  | 0.00                         | 0                      |                        |
| <b>Total PMM53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                        |
| <b>Total For PMM53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                        |
| PMM55 On 28/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.68505          |                   |            |  | 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            | 100.82229          |                   |            |  | 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            | 100.92514          |                   |            |  | 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            | 100.93983          |                   |            |  | 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            | 100.95452          |                   |            |  | 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  |        |            | 7.41500   | 114.25029 | 7.45000            | 114.06048          |                   |            |  | 372,859,767,349,000.00       | 1,938,349,260,600      | 1,181,664,475,600      |
| <b>Total R186 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>'2,859,767,349,000.00</b> | <b>938,349,260,600</b> | <b>181,664,475,600</b> |
| <b>Total For R186</b>         |        |            |           |           |                    |                    |                   |            |  | <b>'2,859,767,349,000.00</b> | <b>938,349,260,600</b> | <b>181,664,475,600</b> |

| Contract Details        |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded       | Op Interest           |
|-------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-----------------------|
| R197                    | On | 07/12/2023 | Spot Bond |        |            | 1.31000   | 320.84306 | 1.33000            | 320.61727          |                   |            | 7,160,018,530,000.00         | 5,465,663,000          | 73,482,771,80         |
| <b>Total R197 SPOT</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>7,160,018,530,000.00</b>  | <b>5,465,663,000</b>   | <b>73,482,771,80</b>  |
| <b>Total For R197</b>   |    |            |           |        |            |           |           |                    |                    |                   |            | <b>7,160,018,530,000.00</b>  | <b>5,465,663,000</b>   | <b>73,482,771,80</b>  |
| R202                    | On | 07/12/2033 | Spot Bond |        |            | 3.89000   | 236.32689 | 3.93500            | 235.20061          |                   |            | 352,932,885,498,000.00       | 90,728,248,200         | 196,875,547,80        |
| <b>Total R202 SPOT</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>2,932,885,498,000.00</b>  | <b>90,728,248,200</b>  | <b>196,875,547,80</b> |
| <b>Total For R202</b>   |    |            |           |        |            |           |           |                    |                    |                   |            | <b>2,932,885,498,000.00</b>  | <b>90,728,248,200</b>  | <b>196,875,547,80</b> |
| R2023                   | On | 28/02/2023 | Spot Bond |        |            | 5.16000   | 106.85540 | 5.17000            | 106.82471          |                   |            | 006,252,375,936,000.00       | 582,607,049,600        | 945,318,390,40        |
| <b>Total R2023 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>16,252,375,936,000.00</b> | <b>582,607,049,600</b> | <b>945,318,390,40</b> |
| <b>Total For R2023</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>16,252,375,936,000.00</b> | <b>582,607,049,600</b> | <b>945,318,390,40</b> |
| R2030                   | On | 31/01/2030 | Spot Bond |        |            | 8.85500   | 98.56556  | 8.87500            | 98.42773           |                   |            | 452,794,010,694,500.00       | 1,519,231,395,900      | 2,536,092,249,90      |
| <b>Total R2030 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>2,794,010,694,500.00</b>  | <b>519,231,395,900</b> | <b>536,092,249,90</b> |
| <b>Total For R2030</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>2,794,010,694,500.00</b>  | <b>519,231,395,900</b> | <b>536,092,249,90</b> |
| R2032                   | On | 31/03/2032 | Spot Bond |        |            | 9.54000   | 93.80368  | 9.55000            | 93.71744           |                   |            | 270,700,666,182,000.00       | 971,771,558,300        | 1,157,698,311,40      |
| <b>Total R2032 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>7,000,666,182,000.00</b>  | <b>971,771,558,300</b> | <b>157,698,311,40</b> |
| <b>Total For R2032</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>7,000,666,182,000.00</b>  | <b>971,771,558,300</b> | <b>157,698,311,40</b> |
| R2035                   | On | 28/02/2035 | Spot Bond |        |            | 10.11500  | 94.19369  | 10.10000           | 94.27098           |                   |            | 288,693,860,546,500.00       | 1,017,171,909,100      | 1,519,216,872,10      |
| <b>Total R2035 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>18,693,860,546,500.00</b> | <b>017,171,909,100</b> | <b>519,216,872,10</b> |
| <b>Total For R2035</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>18,693,860,546,500.00</b> | <b>017,171,909,100</b> | <b>519,216,872,10</b> |
| R2037                   | On | 31/01/2037 | Spot Bond |        |            | 10.34000  | 89.75855  | 10.31000           | 89.93918           |                   |            | 873,981,891,108,000.00       | 471,371,556,200        | 274,106,972,50        |
| <b>Total R2037 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>3,981,891,108,000.00</b>  | <b>471,371,556,200</b> | <b>274,106,972,50</b> |
| <b>Total For R2037</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>3,981,891,108,000.00</b>  | <b>471,371,556,200</b> | <b>274,106,972,50</b> |
| R2040                   | On | 31/01/2040 | Spot Bond |        |            | 10.48500  | 92.03255  | 10.47000           | 92.11668           |                   |            | 783,716,888,905,000.00       | 265,495,173,000        | 259,700,843,30        |
| <b>Total R2040 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>13,716,888,905,000.00</b> | <b>265,495,173,000</b> | <b>259,700,843,30</b> |
| <b>Total For R2040</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>13,716,888,905,000.00</b> | <b>265,495,173,000</b> | <b>259,700,843,30</b> |
| R2044                   | On | 31/01/2044 | Spot Bond |        |            | 10.55500  | 88.53553  | 10.54500           | 88.58485           |                   |            | 992,506,795,416,000.00       | 567,741,051,200        | 446,542,939,40        |
| <b>Total R2044 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>12,506,795,416,000.00</b> | <b>567,741,051,200</b> | <b>446,542,939,40</b> |
| <b>Total For R2044</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>12,506,795,416,000.00</b> | <b>567,741,051,200</b> | <b>446,542,939,40</b> |
| R2048                   | On | 28/02/2048 | Spot Bond |        |            | 10.48500  | 87.75306  | 10.47500           | 87.80589           |                   |            | 272,198,221,343,500.00       | 1,361,201,547,100      | 1,881,644,841,10      |
| <b>Total R2048 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>2,198,221,343,500.00</b>  | <b>361,201,547,100</b> | <b>381,644,841,10</b> |
| <b>Total For R2048</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>2,198,221,343,500.00</b>  | <b>361,201,547,100</b> | <b>381,644,841,10</b> |
| R209                    | On | 31/03/2036 | Spot Bond |        |            | 10.06500  | 72.80789  | 10.05000           | 72.87797           |                   |            | 523,547,105,278,500.00       | 648,141,788,900        | 852,144,338,60        |
| <b>Total R209 SPOT</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>13,547,105,278,500.00</b> | <b>648,141,788,900</b> | <b>352,144,338,60</b> |
| <b>Total For R209</b>   |    |            |           |        |            |           |           |                    |                    |                   |            | <b>13,547,105,278,500.00</b> | <b>648,141,788,900</b> | <b>352,144,338,60</b> |
| R210                    | On | 31/03/2028 | Spot Bond |        |            | 2.98500   | 208.37419 | 2.98500            | 208.31237          |                   |            | 33,858,834,105,000.00        | 11,342,993,000         | 61,864,884,90         |
| <b>Total R210 SPOT</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>13,858,834,105,000.00</b> | <b>11,342,993,000</b>  | <b>61,864,884,90</b>  |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                        | Contracts Traded       | Opt Intere            |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------------|------------------------|-----------------------|
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            |  | <b>13,858,834,105,000.00</b> | <b>11,342,993,000</b>  | <b>61,864,884,90</b>  |
| R212 On 31/01/2022 Spot Bond  |        |            | 0.70000   | 174.81400 | 0.73500            | 174.73982          |                   |            |  | 28,125,300,000,000.00        | 40,179,000,000         | 256,579,000,00        |
| <b>Total R212 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>28,125,300,000,000.00</b> | <b>40,179,000,000</b>  | <b>256,579,000,00</b> |
| <b>Total For R212</b>         |        |            |           |           |                    |                    |                   |            |  | <b>28,125,300,000,000.00</b> | <b>40,179,000,000</b>  | <b>256,579,000,00</b> |
| R213 On 28/02/2031 Spot Bond  |        |            | 9.23000   | 88.54360  | 9.25500            | 88.37939           |                   |            |  | 811,558,806,368,000.00       | 304,610,921,600        | 711,573,516,90        |
| <b>Total R213 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>11,558,806,368,000.00</b> | <b>304,610,921,600</b> | <b>711,573,516,90</b> |
| <b>Total For R213</b>         |        |            |           |           |                    |                    |                   |            |  | <b>11,558,806,368,000.00</b> | <b>304,610,921,600</b> | <b>711,573,516,90</b> |
| R214 On 28/02/2041 Spot Bond  |        |            | 10.48500  | 69.49172  | 10.46500           | 69.59404           |                   |            |  | 567,271,925,044,500.00       | 626,349,253,700        | 751,835,161,70        |
| <b>Total R214 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>7,271,925,044,500.00</b>  | <b>626,349,253,700</b> | <b>751,835,161,70</b> |
| <b>Total For R214</b>         |        |            |           |           |                    |                    |                   |            |  | <b>7,271,925,044,500.00</b>  | <b>626,349,253,700</b> | <b>751,835,161,70</b> |
| RDFB0 On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.35173          |                   |            |  | 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            | 100.63412          |                   |            |  | 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            | 100.15879          |                   |            |  | 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            | 99.71876           |                   |            |  | 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 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.53624           |                   |            |  | 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            | 100.74085          |                   |            |  | 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            | 100.35780          |                   |            |  | 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            | 98.94164           |                   |            |  | 0.00                         | 0                      | 40,000,00             |
| <b>Total RDFB17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>40,000,00</b>      |
| <b>Total For RDFB17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>40,000,00</b>      |
| RDFB1 On 11/02/2026 Spot Bond |        |            |           |           | 0.00000            | 97.69948           |                   |            |  | 0.00                         | 0                      |                       |

| Contract Details                           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Opt Intere         |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|--------------------|
| <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 <sup>1</sup> On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.51934          |                   |            |  | 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 <sup>1</sup> On 22/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.31009          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total RDFB20 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For RDFB20</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| RDFB2 On 22/03/2026 Spot Bond              |        |            |           |           | 0.00000            | 100.32426          |                   |            |  | 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 <sup>2</sup> On 29/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.20844          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total RDFB22 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For RDFB22</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| RDFB2 On 22/08/2022 Spot Bond              |        |            |           |           | 0.00000            | 99.79632           |                   |            |  | 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 <sup>2</sup> On 22/08/2024 Spot Bond |        |            |           |           | 0.00000            | 99.21559           |                   |            |  | 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 <sup>1</sup> On 28/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.83579          |                   |            |  | 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>          |                    |
| RED13 On 13/05/2026 Spot Bond              |        |            |           |           | 0.00000            | 100.97664          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total RED131 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For RED131</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| RED14 <sup>1</sup> On 17/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.41334          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total RED143 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For RED143</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| RED15 On 31/01/2028 Spot Bond              |        |            |           |           | 0.00000            | 101.15276          |                   |            |  | 0.00        | 60,000,000        | 430,000,000        |
| <b>Total RED151 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>60,000,000</b> | <b>430,000,000</b> |
| <b>Total For RED151</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>60,000,000</b> | <b>430,000,000</b> |
| RED16 On 07/12/2021 Spot Bond              |        |            |           |           | 0.00000            | 100.91327          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total RED161 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For RED161</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| RED40: On 29/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.89174          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total RED402 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For RED402</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| RED50 On 05/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.86536          |                   |            |  | 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            | 103.37773          |                   |            |  | 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            | 104.83284          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total RED602 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For RED602</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| RED70: On 17/04/2023 Spot Bond |        |            |           |           | 0.00000            | 99.84031           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total RED704 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For RED704</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| RED70: On 17/04/2023 Spot Bond |        |            |           |           | 0.00000            | 99.81888           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total RED705 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For RED705</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| RES35 On 25/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.86831          |                   |            |  | 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            | 99.99996           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total RES40 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For RES40</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| RES41 On 30/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.68111          |                   |            |  | 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>           |                    |
| RES49 On 03/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.37309          |                   |            |  | 0.00        | 200,000,000        | 100,000,000        |
| <b>Total RES49 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| <b>Total For RES49</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| RES50 On 22/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.86545           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total RES50 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For RES50</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| RES52 On 07/05/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.01635          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total RES52 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------------|
| <b>Total For RES52</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| RMB10€ On 24/07/2038 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                |                     |
| <b>Total RMB10€ SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RMB10€</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| RW23 On 10/12/2023 Spot Bond   |        |            | 6.82000   | 106.75123 | 6.82000            | 106.73168          |                   |            | 0.00        | 0                |                     |
| <b>Total RW23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RW23</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| RW28 On 10/12/2028 Spot Bond   |        |            | 11.29000  | 95.77776  | 11.29000           | 95.74902           |                   |            | 0.00        | 0                |                     |
| <b>Total RW28 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RW28</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| RW31 On 30/06/2031 Spot Bond   |        |            | 10.59500  | 100.94477 | 10.59500           | 100.91630          |                   |            | 0.00        | 0                |                     |
| <b>Total RW31 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RW31</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| RWL26 On 30/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.29570          |                   |            | 0.00        | 0                | 3,900,000,00        |
| <b>Total RWL26 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,900,000,00</b> |
| <b>Total For RWL26</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,900,000,00</b> |
| RWL28 On 30/06/2028 Spot Bond  |        |            | 9.56500   | 101.06320 | 9.56500            | 101.03740          |                   |            | 0.00        | 0                | 400,000,00          |
| <b>Total RWL28 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>400,000,00</b>   |
| <b>Total For RWL28</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>400,000,00</b>   |
| SBK23 On 28/05/2022 Spot Bond  |        |            | 5.33000   | 106.70398 | 5.33000            | 106.68873          |                   |            | 0.00        | 0                | 1,210,500,00        |
| <b>Total SBK23 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,210,500,00</b> |
| <b>Total For SBK23</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,210,500,00</b> |
| SBK24 On 19/10/2025 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                |                     |
| <b>Total SBK24/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBK24/JIBAR</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| SBN01 On 31/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.04723          |                   |            | 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>         |                     |
| SBS20 On 15/05/2026 Spot Bond  |        |            | 7.20000   | 113.08838 | 7.20000            | 113.06665          |                   |            | 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            | 104.82072          |                   |            | 0.00        | 0                |                     |
| <b>Total SBS21 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBS21</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| SBS27 On 20/02/2024 Spot Bond  |        |            | 6.07500   | 113.64315 | 6.07500            | 113.62437          |                   |            | 0.00        | 0                |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total SBS27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBS3 On 25/05/2026 Spot Bond  |        |            | 7.29500   | 104.75026 | 7.29500            | 104.72986          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBS3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBS31 On 12/06/2027 Spot Bond |        |            | 7.71500   | 110.52344 | 7.71500            | 110.50058          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBS31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBS34 On 19/09/2024 Spot Bond |        |            | 6.44000   | 113.57333 | 6.44000            | 113.55377          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBS34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBS38 On 29/01/2025 Spot Bond |        |            | 6.63000   | 111.81548 | 6.63000            | 111.79533          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBS38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBS39 On 29/01/2030 Spot Bond |        |            | 8.70000   | 110.44478 | 8.70000            | 110.41880          |                   |            |  | 0.00        | 0                | 940,000,0€        |
| <b>Total SBS39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>940,000,0€</b> |
| <b>Total For SBS39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>940,000,0€</b> |
| SBS4 On 16/11/2021 Spot Bond  |        |            | 4.22000   | 102.81413 | 4.22000            | 102.80241          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBS4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBS41 On 12/11/2022 Spot Bond |        |            | 5.43500   | 107.44496 | 5.43500            | 107.42930          |                   |            |  | 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 |        |            | 7.03500   | 115.05564 | 7.03500            | 115.03403          |                   |            |  | 0.00        | 0                | 205,000,0€        |
| <b>Total SBS42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>205,000,0€</b> |
| <b>Total For SBS42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>205,000,0€</b> |
| SBS43 On 12/11/2027 Spot Bond |        |            | 7.86500   | 116.34216 | 7.86500            | 116.31777          |                   |            |  | 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>         |                   |
| SBS46 On 15/02/2023 Spot Bond |        |            | 5.53500   | 112.04953 | 5.53500            | 112.03264          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBS46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBS47 On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.99794          |                   |            |  | 0.00        | 0                | 400,000,0€        |
| <b>Total SBS47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,0€</b> |
| <b>Total For SBS47</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,0€</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SBS49 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 101.53963          |                   |            |  | 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 |        |            | 4.64500   | 106.84725 | 4.64500            | 106.83370          |                   |            |  | 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 |        |            | 6.11500   | 6.11500   | 6.11500            | 112.91592          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS52 On 29/01/2030 Spot Bond |        |            |           |           | 0.00000            | 104.73744          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS53 On 03/05/2027 Spot Bond |        |            |           |           | 0.00000            | 103.93272          |                   |            |  | 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            | 101.21371          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS56 On 12/06/2022 Spot Bond |        |            | 5.11500   | 104.15165 | 5.11500            | 104.13728          |                   |            |  | 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            | 102.03843          |                   |            |  | 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            | 103.35023          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS60 On 18/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.44065          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS60 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS60</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS62 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.59592          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS63 On 31/01/2026 Spot Bond |        |            |           |           | 0.00000            | 101.63695          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS63 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value | Contracts Traded | Opt Intere   |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|--------------|
| <b>Total For SBS63</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SBS64 On 31/01/2029 Spot Bond  |        |            |           |           | 0.00000            | 102.24518          |                   |            |  | 0.00  | 0                |              |
| <b>Total SBS64 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SBS64</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SBS65 On 15/05/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.40874          |                   |            |  | 0.00  | 0                |              |
| <b>Total SBS65 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SBS65</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SBS66 On 26/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.50066          |                   |            |  | 0.00  | 0                |              |
| <b>Total SBS66 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SBS66</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SBS67 On 26/06/2029 Spot Bond  |        |            |           |           | 0.00000            | 101.14370          |                   |            |  | 0.00  | 0                | 2,500,000,00 |
| <b>Total SBS67 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 2,500,000,00 |
| <b>Total For SBS67</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 2,500,000,00 |
| SBS68 On 21/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.98339          |                   |            |  | 0.00  | 0                |              |
| <b>Total SBS68 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SBS68</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SBS69 On 02/12/2034 Spot Bond  |        |            |           |           | 0.00000            | 100.62281          |                   |            |  | 0.00  | 0                |              |
| <b>Total SBS69 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SBS69</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 1.77000   | 317.52770 | 1.77000            | 317.44395          |                   |            |  | 0.00  | 0                | 541,000,00   |
| <b>Total SBSI11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 541,000,00   |
| <b>Total For SBSI11</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 541,000,00   |
| SBSI14 On 07/12/2033 Spot Bond |        |            | 4.88500   | 4.88500   | 4.88500            | 214.27274          |                   |            |  | 0.00  | 0                |              |
| <b>Total SBSI14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SBSI14</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SBT101 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 102.83905          |                   |            |  | 0.00  | 0                |              |
| <b>Total SBT101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SBT101</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SBT102 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 103.86987          |                   |            |  | 0.00  | 0                |              |
| <b>Total SBT102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SBT102</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SBT103 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 103.69154          |                   |            |  | 0.00  | 0                |              |
| <b>Total SBT103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SBT103</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SBT104 On 30/09/2025 Spot Bond |        |            |           |           | 0.00000            | 103.69180          |                   |            |  | 0.00  | 0                | 400,000,00   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total SBT104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,00</b> |
| <b>Total For SBT104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,00</b> |
| SBT104 On 31/03/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 100,000,00        |
| <b>Total SBT105 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| <b>Total For SBT105</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| SBT201 On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 103.42584          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBT201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBT201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBT202 On 03/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.78798          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBT202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBT202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBT203 On 03/12/2023 Spot Bond |        |            | 7.27000   | 107.88748 | 7.27000            | 107.86643          |                   |            |  | 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            | 100.45209          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBT204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBT204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBT205 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 102.60613          |                   |            |  | 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            | 107.25040          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBT207 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBT207</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBT208 On 28/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.72943          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBT208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBT208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBT209 On 29/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.24260          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBT209 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBT209</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SGI005 On 10/07/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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            | 99.03616           |                   |            |  | 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>         |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SHI02 On 01/10/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total SHI02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SHI02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SLI4 On 15/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.99250          |                   |            |  | 0.00        | 0                |            |
| <b>Total SLI4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SLI4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SLRA2 On 15/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.89523          |                   |            |  | 0.00        | 0                |            |
| <b>Total SLRA2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SLRA2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SLRA4 On 15/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.85951          |                   |            |  | 0.00        | 0                |            |
| <b>Total SLRA4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SLRA4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SLRA5 On 15/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.97862          |                   |            |  | 0.00        | 0                |            |
| <b>Total SLRA5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SLRA5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SLRA6 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.89059          |                   |            |  | 0.00        | 0                |            |
| <b>Total SLRA6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SLRA6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SLRB2 On 15/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.93406          |                   |            |  | 0.00        | 0                |            |
| <b>Total SLRB2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SLRB2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SLRB4 On 15/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.94495          |                   |            |  | 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            | 100.86733          |                   |            |  | 0.00        | 0                |            |
| <b>Total SLRB5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SLRB5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SLRB6 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.94495          |                   |            |  | 0.00        | 0                |            |
| <b>Total SLRB6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SLRB6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SLRC2 On 15/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.07688          |                   |            |  | 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>         |            |
| SLRC4 On 15/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.03811          |                   |            |  | 0.00        | 0                |            |
| <b>Total SLRC4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total For SLRC4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SLRC5 On 15/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.29654          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total SLRC5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SLRC5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SLRC6 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.97601          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total SLRC6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SLRC6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SNT03 On 12/04/2023 Spot Bond |        |            | 6.97000   | 110.72954 | 6.97000            | 110.70881          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total SNT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SNT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SNT04 On 27/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.93687          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total SNT04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SNT04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SNT05 On 30/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.67988          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total SNT05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SNT05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SOLB0 On 12/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.75266          |                   |            |  | 0.00        | 4,100,000,000        | 4,100,000,000        |
| <b>Total SOLB01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,100,000,000</b> | <b>4,100,000,000</b> |
| <b>Total For SOLB01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,100,000,000</b> | <b>4,100,000,000</b> |
| SPDA1 On 21/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.83267          |                   |            |  | 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            | 101.23862          |                   |            |  | 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            | 100.75395          |                   |            |  | 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            | 100.79544          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total SPDA8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SPDA8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SPG00 On 27/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.27860          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total SPG004 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SPG004</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SPG00 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.42625          |                   |            |  | 0.00        | 0                    |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total SPG005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SPG005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SPG005 On 18/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.42492          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SPG006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SPG006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SPG006 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.64102          |                   |            |  | 0.00        | 0                | 500,000,00        |
| <b>Total SPG007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| <b>Total For SPG007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| SPG007 On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.18041          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SPG008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SPG008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SPG008 On 15/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.08994          |                   |            |  | 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>         |                   |
| SPG009 On 01/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.69560          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SPG010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SPG010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SPGC0 On 01/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.56603          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SPGC02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SPGC02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SSA07 On 15/05/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.37635          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSA07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SSA07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SSA08 On 16/05/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.20010          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSA08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SSA08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SSN01 On 31/01/2025 Spot Bond  |        |            | 3.65500   | 3.65500   | 3.65500            | 147.04930          |                   |            |  | 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  |        |            | 7.42500   | 114.20254 | 7.42500            | 114.17980          |                   |            |  | 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  |        |            | 8.74500   | 91.36908  | 8.74500            | 91.34783           |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSN021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SSN021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| SSN029 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 97.78838           |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSN029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SSN029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SSN040 On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 99.99996           |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSN040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SSN040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SSN041 On 13/10/2023 Spot Bond |        |            | 6.57000   | 109.08327 | 6.57000            | 109.06400          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSN041 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SSN041</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SSN043 On 31/01/2038 Spot Bond |        |            | 4.89000   | 109.88760 | 4.89000            | 109.84922          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSN043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SSN043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SSN044 On 09/02/2027 Spot Bond |        |            |           |           | 0.00000            | 99.65947           |                   |            |  | 0.00        | 0                | 200,000,00        |
| <b>Total SSN044 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| <b>Total For SSN044</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| SSN046 On 30/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.23469          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSN046 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SSN046</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SSN047 On 05/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.58822          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSN047 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SSN047</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SSN050 On 08/12/2023 Spot Bond |        |            | 2.36000   | 2.36000   | 2.36000            | 313.25031          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSN050 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SSN050</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SSN054 On 26/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.17806          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSN054 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SSN054</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SSN055 On 03/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.06589          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSN055 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SSN055</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SSN058 On 19/01/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSN058 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SSN058</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SSN060 On 05/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.10449          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSN060 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For SSN060</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06: On 31/01/2025 Spot Bond |        |            | 3.04000   | 3.04000   | 3.04000            | 150.11337          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN062 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN062</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06: On 31/01/2038 Spot Bond |        |            | 5.09000   | 5.09000   | 5.09000            | 107.08763          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN063 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN063</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06: On 31/03/2029 Spot Bond |        |            | 3.95000   | 3.95000   | 3.95000            | 107.01725          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN064 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN064</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06: On 31/03/2028 Spot Bond |        |            | 4.16500   | 4.16500   | 4.16500            | 194.00224          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN065 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN065</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06: On 28/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.72019          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN068 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN068</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06: On 28/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.70643          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN069 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN069</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07: On 28/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.67256          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN070 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN070</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07: On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.44069          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN073 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN073</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07: On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.43006          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN074 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN074</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07: On 15/06/2028 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN075 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN075</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07: On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN076 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN076</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07: On 19/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.34761          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total SSN077 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN077</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN077 On 13/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00001          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN078 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN078</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN078 On 31/07/2021 Spot Bond |        |            |           |           | 0.00000            | 106.85700          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN079 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN079</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN079 On 27/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.75373          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN081 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN081</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN081 On 12/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.48676          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN082 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN082</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN082 On 05/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.06467          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN083</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN083 On 07/12/2033 Spot Bond |        |            | 4.81000   | 4.81000   | 4.81000            | 215.84162          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN084 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN084</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN084 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 99.18212           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN089 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN089</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN089 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 102.32280          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN093 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN093</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN093 On 28/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.56346          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN096 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN096</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN096 On 28/02/2027 Spot Bond |        |            |           |           | 0.00000            | 100.74409          |                   |            |  | 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>         |            |
| SSN098 On 07/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.57698          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN10(On 31/01/2030 Spot Bond  |        |            | 9.54000   | 94.75230  | 9.54000            | 94.72791           |                   |            |  | 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            | 100.60998          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN10(On 21/12/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.41828          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN10(On 31/03/2028 Spot Bond  |        |            | 4.21000   | 93.70384  | 4.21000            | 193.47920          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN10(On 07/12/2033 Spot Bond  |        |            | 4.99000   | 88.39553  | 4.99000            | 212.09923          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN105 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN105</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN10(On 04/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.94415          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN106 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN106</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN10(On 10/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.90143          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN111(On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.25636          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN111 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN111</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN11(On 14/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 99.98796           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN112 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN112</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN11(On 10/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.87567          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN113 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN113</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN11(On 11/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.81117          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN11(On 11/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.81117          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| <b>Total For SSN115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| SSN115 On 19/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.72630          |                   |            |  | 0.00        | 0                |                  |
| <b>Total SSN116 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For SSN116</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| SSN116 On 19/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.70988          |                   |            |  | 0.00        | 0                |                  |
| <b>Total SSN117 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For SSN117</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| SSN117 On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.50083          |                   |            |  | 0.00        | 0                |                  |
| <b>Total SSN118 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For SSN118</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| SSN118 On 09/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.43172          |                   |            |  | 0.00        | 0                |                  |
| <b>Total SSN119 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For SSN119</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| SSN119 On 11/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.38669          |                   |            |  | 0.00        | 0                |                  |
| <b>Total SSN120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For SSN120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 8.02000   | 106.00626 | 8.02000            | 105.98348          |                   |            |  | 0.00        | 0                | 20,436,20        |
| <b>Total SZ25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,436,20</b> |
| <b>Total For SZ25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,436,20</b> |
| T14A11 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.80009          |                   |            |  | 0.00        | 0                |                  |
| <b>Total T14A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For T14A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| T14A12 On 21/11/2021 Spot Bond |        |            | 4.29000   | 103.00120 | 4.29000            | 102.98928          |                   |            |  | 0.00        | 0                |                  |
| <b>Total T14A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For T14A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| T16OM On 21/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.68460          |                   |            |  | 0.00        | 0                |                  |
| <b>Total T16OM2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For T16OM2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| T16OM On 21/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.65572          |                   |            |  | 0.00        | 0                |                  |
| <b>Total T16OM3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For T16OM3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| T17A11 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.72361          |                   |            |  | 0.00        | 0                |                  |
| <b>Total T17A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For T17A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| T17A21 On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.75664          |                   |            |  | 0.00        | 0                |                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total T17A21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For T17A21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| T17A31 On 21/02/2026 Spot Bond |        |            | 7.21000   | 102.67962 | 7.21000            | 102.65538          |                   |            |  | 0.00        | 0                |                     |
| <b>Total T17A31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For T17A31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TFS142 On 28/10/2021 Spot Bond |        |            |           |           | 0.00000            | 101.12741          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TFS142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For TFS142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TFS145 On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.82951          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TFS145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For TFS145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TFS148 On 12/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.39769          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TFS148 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For TFS148</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TFS149 On 31/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.99905          |                   |            |  | 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>         |                     |
| TFS154 On 06/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.71180          |                   |            |  | 0.00        | 0                | 110,000,00          |
| <b>Total TFS154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>110,000,00</b>   |
| <b>Total For TFS154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>110,000,00</b>   |
| TFS155 On 03/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.58586          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TFS155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For TFS155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TFS156 On 03/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.14933          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TFS156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For TFS156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TFS157 On 16/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.35729          |                   |            |  | 0.00        | 0                | 1,320,000,00        |
| <b>Total TFS157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,320,000,00</b> |
| <b>Total For TFS157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,320,000,00</b> |
| TFS158 On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.45482          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TFS158 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For TFS158</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TFS159 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.79742          |                   |            |  | 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>         |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| TFS161 On 27/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.85057          |                   |            |  | 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            | 100.24290          |                   |            |  | 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            | 100.11512          |                   |            |  | 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            | 100.48192          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TFS164 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TFS164</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TFS165 On 15/10/2023 Spot Bond |        |            |           |           | 0.00000            | 99.80815           |                   |            |  | 0.00        | 0                |                   |
| <b>Total TFS165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TFS165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TFS166 On 15/10/2025 Spot Bond |        |            |           |           | 0.00000            | 99.97601           |                   |            |  | 0.00        | 0                |                   |
| <b>Total TFS166 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TFS166</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH10A On 18/10/2038 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH10A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH10A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH14A On 21/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.82028          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH14A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH14A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH14A On 21/11/2021 Spot Bond  |        |            | 4.29000   | 103.46806 | 4.29000            | 103.45608          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH14A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH14A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH14A On 21/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.04426          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH14A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH14A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH14A On 21/11/2021 Spot Bond  |        |            | 4.27500   | 103.10512 | 4.27500            | 103.09322          |                   |            |  | 0.00        | 0                | 800,000,00        |
| <b>Total TH14A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>800,000,00</b> |
| <b>Total For TH14A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>800,000,00</b> |
| TH14B On 21/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.90825          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH14B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| <b>Total For TH14B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| TH14B: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.93619          |                   |            |  | 0.00        | 0                |                  |
| <b>Total TH14B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For TH14B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| TH14B: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.84769          |                   |            |  | 0.00        | 0                |                  |
| <b>Total TH14B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For TH14B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| TH14C: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.15805          |                   |            |  | 0.00        | 0                |                  |
| <b>Total TH14C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For TH14C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| TH14C: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.16496          |                   |            |  | 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            | 100.93419          |                   |            |  | 0.00        | 0                |                  |
| <b>Total TH14C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For TH14C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| TH14D: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.41177          |                   |            |  | 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            | 101.83776          |                   |            |  | 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            | 101.69354          |                   |            |  | 0.00        | 0                |                  |
| <b>Total TH14D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For TH14D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| TH15A: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.77663          |                   |            |  | 0.00        | 0                |                  |
| <b>Total TH15A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For TH15A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| TH15A: On 21/11/2022 Spot Bond |        |            | 9.82000   | 9.82000   | 9.82000            | 101.39025          |                   |            |  | 0.00        | 0                |                  |
| <b>Total TH15A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For TH15A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| TH15A: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.69006          |                   |            |  | 0.00        | 0                | 35,000,00        |
| <b>Total TH15A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>35,000,00</b> |
| <b>Total For TH15A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>35,000,00</b> |
| TH15A: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.75107          |                   |            |  | 0.00        | 0                |                  |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total TH15A8 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15A8</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15A On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.71930          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15A9 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15A9</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15B On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.81747          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15B On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.06575          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15B On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.11808          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15B3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15B3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15C On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.88527          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15C On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.25389          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15C2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15C On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.85065          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15C3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15C3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15D On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 102.25702          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15D On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.54995          |                   |            |  | 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>         |            |
| TH15D On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.15757          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15D3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15D3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16A On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.89027          |                   |            |  | 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>         |            |

| 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 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.64464          |                   |            |  | 0.00        | 0                | 85,866,00        |
| <b>Total TH16A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>85,866,00</b> |
| <b>Total For TH16A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>85,866,00</b> |
| TH16A On 21/08/2024 Spot Bond |        |            | 8.49000   | 103.33909 | 8.49000            | 103.31536          |                   |            |  | 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            | 100.96612          |                   |            |  | 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            | 100.76406          |                   |            |  | 0.00        | 0                |                  |
| <b>Total TH16A5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For TH16A5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| TH16A On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.72796          |                   |            |  | 0.00        | 0                |                  |
| <b>Total TH16A7 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For TH16A7</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| TH16A On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.75973          |                   |            |  | 0.00        | 0                |                  |
| <b>Total TH16A8 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For TH16A8</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| TH16A On 21/08/2024 Spot Bond |        |            | 5.76000   | 102.26856 | 5.76000            | 102.25252          |                   |            |  | 0.00        | 0                |                  |
| <b>Total TH16A9 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For TH16A9</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| TH16B On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.79148          |                   |            |  | 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            | 100.84343          |                   |            |  | 0.00        | 0                |                  |
| <b>Total TH16B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For TH16B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| TH16B On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.84631          |                   |            |  | 0.00        | 0                |                  |
| <b>Total TH16B3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For TH16B3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| TH16C On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.83621          |                   |            |  | 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            | 100.90545          |                   |            |  | 0.00        | 0                |                  |
| <b>Total TH16C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For TH16C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16C: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.88670          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16D: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.14603          |                   |            |  | 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            | 101.26831          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16D: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.19639          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH17B: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.82152          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH17B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH17B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH17C: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.87340          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH17C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH17C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH17D: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.13823          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH17D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH17D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH17O On 21/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.63748          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH17O1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH17O1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TL23 On 05/09/2022 Spot Bond   |        |            |           |           | 0.00000            | 100.36569          |                   |            |  | 0.00        | 0                |            |
| <b>Total TL23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TL23</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TL24 On 05/09/2022 Spot Bond   |        |            | 6.27000   | 106.21634 | 6.27000            | 106.19853          |                   |            |  | 0.00        | 0                |            |
| <b>Total TL24 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TL24</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TL25 On 04/09/2024 Spot Bond   |        |            | 7.37000   | 109.48552 | 7.37000            | 109.46399          |                   |            |  | 0.00        | 0                |            |
| <b>Total TL25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TL25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TL26 On 25/11/2024 Spot Bond   |        |            |           |           | 0.00000            | 101.52603          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                           | Value              | Contracts Traded      | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|--------------------|-----------------------|------------|
| <b>Total TL26 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>              |            |
| <b>Total For TL26</b>          |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>              |            |
| TL27 On 24/04/2023 Spot Bond   |        |            |           |           | 0.00000            | 100.16104          |                   |            |                           | 0.00               | 0                     |            |
| <b>Total TL27 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>              |            |
| <b>Total For TL27</b>          |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>              |            |
| TL28 On 24/04/2025 Spot Bond   |        |            | 7.90000   | 106.46521 | 7.90000            | 106.44267          |                   |            |                           | 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            | 100.44505          |                   |            |                           | 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            | 100.37038          |                   |            |                           | 0.00               | 0                     |            |
| <b>Total TL30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>              |            |
| <b>Total For TL30</b>          |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>              |            |
| TL31 On 10/06/2026 Spot Bond   |        |            |           |           | 0.00000            | 100.70156          |                   |            |                           | 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            | 100.94506          |                   |            |                           | 0.00               | 0                     |            |
| <b>Total TL32 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>              |            |
| <b>Total For TL32</b>          |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>              |            |
| TN23 On 06/11/2023 Spot Bond   |        |            | 7.09000   | 109.78967 | 7.09000            | 109.76888          |                   |            | 157,145,596,000.00        | 22,164,400         | 1,734,928,700         |            |
| <b>Total TN23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>157,145,596,000.00</b> | <b>22,164,400</b>  | <b>1,734,928,700</b>  |            |
| <b>Total For TN23</b>          |        |            |           |           |                    |                    |                   |            | <b>157,145,596,000.00</b> | <b>22,164,400</b>  | <b>1,734,928,700</b>  |            |
| TN23/R On 06/11/2023 Spot Bond |        |            | 100.00000 | 26.24903  | 100.00000          | 26.19125           |                   |            | 0.00                      | 0                  | 0                     |            |
| <b>Total TN23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>              |            |
| <b>Total For TN23/R2023</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>              |            |
| TN25 On 19/08/2025 Spot Bond   |        |            | 8.44000   | 107.39958 | 8.44000            | 107.37506          |                   |            | 67,086,184,000.00         | 7,948,600          | 7,172,183,800         |            |
| <b>Total TN25 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>67,086,184,000.00</b>  | <b>7,948,600</b>   | <b>7,172,183,800</b>  |            |
| <b>Total For TN25</b>          |        |            |           |           |                    |                    |                   |            | <b>67,086,184,000.00</b>  | <b>7,948,600</b>   | <b>7,172,183,800</b>  |            |
| TN25/R On 19/08/2025 Spot Bond |        |            | 100.00000 | 16.40350  | 100.00000          | 16.36680           |                   |            | 0.00                      | 0                  | 0                     |            |
| <b>Total TN25/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>              |            |
| <b>Total For TN25/R186</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>              |            |
| TN27 On 14/11/2027 Spot Bond   |        |            | 9.17000   | 100.17742 | 9.17000            | 100.15301          |                   |            | 971,761,406,000.00        | 105,971,800        | 13,416,558,900        |            |
| <b>Total TN27 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>971,761,406,000.00</b> | <b>105,971,800</b> | <b>13,416,558,900</b> |            |
| <b>Total For TN27</b>          |        |            |           |           |                    |                    |                   |            | <b>971,761,406,000.00</b> | <b>105,971,800</b> | <b>13,416,558,900</b> |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| TN27/R On 14/11/2027 Spot Bond |        |            | 100.00000 | 10.71592  | 100.00000          | 10.69232           |                   |            |  | 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   |        |            | 10.51000  | 102.66234 | 10.51000           | 102.63362          |                   |            |  | 0.00        | 0                | 25,000,000.00        |
| <b>Total TN30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>25,000,000.00</b> |
| <b>Total For TN30</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>25,000,000.00</b> |
| TN30/R On 09/10/2030 Spot Bond |        |            | 8.00000   | 118.83750 | 8.00000            | 118.81204          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TN30/R2030 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TN30/R2030</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TN40 On 09/10/2040 Spot Bond   |        |            | 11.80500  | 94.82814  | 11.80500           | 94.79843           |                   |            |  | 0.00        | 0                | 2,460,000.00         |
| <b>Total TN40 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,460,000.00</b>  |
| <b>Total For TN40</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,460,000.00</b>  |
| TN40/R On 09/10/2040 Spot Bond |        |            | 10.75000  | 102.78457 | 10.75000           | 102.75517          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TN40/R214 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TN40/R214</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TR5A11 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.68072          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TR5A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TR5A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TR5A2 On 20/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.68836          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TR5A21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TR5A21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TR5A3 On 20/06/2026 Spot Bond  |        |            | 7.61000   | 101.59360 | 7.61000            | 100.47045          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TR5A31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TR5A31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TR5OM On 20/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.58607          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TR5OM1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TR5OM1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TRA3A On 14/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 99.93857           |                   |            |  | 0.00        | 0                |                      |
| <b>Total TRA3A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TRA3A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TRA3A On 14/11/2022 Spot Bond  |        |            | 6.28000   | 104.94909 | 6.28000            | 104.93146          |                   |            |  | 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 14/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.88353          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TRA3A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For TRA3A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA3B On 14/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.14095          |                   |            |  | 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            | 100.24899          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA3B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA3B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A: On 13/04/2022 Spot Bond |        |            |           |           | 0.00000            | 99.99999           |                   |            |  | 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            | 99.99978           |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A: On 13/04/2024 Spot Bond |        |            | 6.57000   | 108.87880 | 6.57000            | 108.85956          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A: On 13/04/2022 Spot Bond |        |            |           |           | 0.00000            | 99.99999           |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A: On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 99.99978           |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A: On 13/04/2024 Spot Bond |        |            | 8.62000   | 102.14404 | 8.62000            | 102.12050          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4B On 13/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 97.32302           |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4B: On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.79418          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA5B On 20/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.78017          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA5B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA5B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA5C On 20/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.99281          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total TRA5C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA5C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP24€ On 21/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.89677           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP248 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP248</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP24€ On 22/07/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP249 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP249</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP25€ On 06/09/2021 Spot Bond |        |            |           |           | 0.00000            | 99.21096           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP250 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP250</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP251 On 16/09/2021 Spot Bond |        |            |           |           | 0.00000            | 99.27671           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP251 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP251</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP25€ On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 98.42385           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP255 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP255</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP25€ On 14/02/2022 Spot Bond |        |            |           |           | 0.00000            | 97.21279           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP256 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP256</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP257 On 11/03/2022 Spot Bond |        |            |           |           | 0.00000            | 96.73107           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP257 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP257</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP25€ On 16/03/2022 Spot Bond |        |            |           |           | 0.00000            | 96.60727           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP258 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP258</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP25€ On 11/05/2022 Spot Bond |        |            |           |           | 0.00000            | 95.99200           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP259 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP259</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TU1A11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.20516          |                   |            |  | 0.00        | 0                |            |
| <b>Total TU1A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TU1A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TU1B11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.56463          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TU1D11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 102.46404          |                   |            |  | 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            | 101.40205          |                   |            |  | 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>         |            |
| TWC370 On 15/07/2021 Spot Bond |        |            |           |           | 0.00000            | 105.01986          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC370 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC370</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC37 On 21/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 108.83849          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC371 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC371</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC37 On 29/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.88202          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC372 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC372</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC37 On 06/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.52464          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC373 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC373</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC37 On 16/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.37317          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC374 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC374</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC37 On 26/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.37317          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC375 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC375</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC37 On 09/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.36915          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC376 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC376</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC37 On 16/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.29084          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC377 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC377</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC37 On 08/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.62751          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC378 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC378</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UG26 On 09/03/2026 Spot Bond   |        |            | 9.84000   | 109.26016 | 9.84000            | 109.23164          |                   |            |  | 0.00        | 0                |            |
| <b>Total UG26 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For UG26</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| UU1A0 On 15/05/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.82847          |                   |            |  | 0.00        | 0                |                   |
| <b>Total UU1A01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For UU1A01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| UU1A0: On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.92946          |                   |            |  | 0.00        | 0                |                   |
| <b>Total UU1A02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For UU1A02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| UU1B0 On 15/05/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.97605          |                   |            |  | 0.00        | 0                |                   |
| <b>Total UU1B01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For UU1B01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| UU1C0 On 15/05/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.17780          |                   |            |  | 0.00        | 0                |                   |
| <b>Total UU1C01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For UU1C01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| VKE10 On 08/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 99.99605           |                   |            |  | 0.00        | 0                |                   |
| <b>Total VKE10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For VKE10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| VKE11 On 20/04/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.86894           |                   |            |  | 0.00        | 0                | 500,000,00        |
| <b>Total VKE11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| <b>Total For VKE11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| VKE13 On 27/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.73023          |                   |            |  | 0.00        | 0                |                   |
| <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            | 100.73643          |                   |            |  | 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            | 100.84829          |                   |            |  | 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            | 100.88094          |                   |            |  | 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>         |                   |
| WHL02 On 02/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.30612          |                   |            |  | 0.00        | 0                |                   |
| <b>Total WHL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For WHL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| WHL03 On 02/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.44923          |                   |            |  | 0.00        | 0                | 50,000,00         |

| Contract Details        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                     | Contracts Traded | Open Interest   |
|-------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------------|------------------|-----------------|
| <b>Total WHL03 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | 0.00                      | 0                | 50,000,000      |
| <b>Total For WHL03</b>  |        |            |           |           |                    |                    |                   |            |  | 0.00                      | 0                | 50,000,000      |
| <b>Total for SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | 96,562,169,034,047,500.00 | 994,479,633,700  | 773,832,134,700 |
| <b>Total for SPOT :</b> |        |            |           |           |                    |                    |                   |            |  | 96,562,169,034,047,500.00 | 994,479,633,700  | 773,832,134,700 |
| <b>Total Futures</b>    |        |            |           |           |                    |                    |                   |            |  | 96 562 169 457 110 400.00 | 994,479,637,719  | 773,833,153,900 |
| <b>Total Options</b>    |        |            |           |           |                    |                    |                   |            |  | 0.00                      | 0                | 120,400         |
| <b>Grand Total:</b>     |        |            |           |           |                    |                    |                   |            |  | 96,562,169,457,110,400.00 | 994,479,637,719  | 773,833,274,300 |