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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 04/03/2022

| 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 | 05/05/2022 | Bond Future |        |            | 11.53383  | 75.94258  | 11.44385           | 76.40447           |                   |            | 0.00        | 0                | 8             |
| ES33                     | On | 04/08/2022 | Bond Future |        |            | 11.75516  | 76.99047  | 11.66121           | 77.45937           |                   |            | 0.00        | 0                | 26            |
| ES33                     | On | 03/11/2022 | Bond Future |        |            | 11.97013  | 74.32921  | 11.87213           | 74.80530           |                   |            | 0.00        | 0                |               |
| ES33                     | On | 02/02/2023 | Bond Future |        |            | 12.18271  | 75.52305  | 12.08034           | 76.00725           |                   |            | 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 | 05/05/2022 | Bond Future |        |            | 11.95685  | 74.27541  | 11.86145           | 74.84154           |                   |            | 0.00        | 0                | 1,19          |
| ES42                     | On | 04/08/2022 | Bond Future |        |            | 12.15875  | 75.30192  | 12.05924           | 75.87649           |                   |            | 0.00        | 0                | 3,57          |
| ES42                     | On | 03/11/2022 | Bond Future |        |            | 12.35561  | 72.13894  | 12.25182           | 72.72234           |                   |            | 0.00        | 0                |               |
| ES42                     | On | 02/02/2023 | Bond Future |        |            | 12.54309  | 73.30050  | 12.43492           | 73.89369           |                   |            | 0.00        | 0                |               |
| <b>Total ES42 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,76</b>   |
| <b>Total For ES42</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,76</b>   |
| I2025                    | On | 05/05/2022 | Bond Future |        |            | 159.63605 | 159.63605 | 159.30618          | 159.30618          |                   |            | 0.00        | 0                | 5,57          |
| I2025                    | On | 04/08/2022 | Bond Future |        |            | 160.21925 | 160.21925 | 159.88648          | 159.88648          |                   |            | 0.00        | 0                | 1,11          |
| I2025                    | On | 03/11/2022 | Bond Future |        |            | 162.55033 | 162.55033 | 162.21359          | 162.21359          |                   |            | 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 | Op Intere    |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|--------------|
| I2025                     | On | 02/02/2023 | Bond Future |        |            | 163.49526 | 163.49526 | 163.15451          | 163.15451          |                   |            | 0.00                | 0                |              |
| <b>Total I2025 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>6,70</b>  |
| <b>Total For I2025</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>6,70</b>  |
| I2029                     | On | 05/05/2022 | Bond Future |        |            | 117.88409 | 117.88409 | 117.63723          | 117.63723          |                   |            | 117,884.09          | 1                | 2,74         |
| I2029                     | On | 04/08/2022 | Bond Future |        |            | 119.51094 | 119.51094 | 119.26163          | 119.26163          |                   |            | 2,270,707.86        | 19               | 1,84         |
| I2029                     | On | 03/11/2022 | Bond Future |        |            | 120.01886 | 120.01886 | 119.76726          | 119.76726          |                   |            | 0.00                | 0                |              |
| I2029                     | On | 02/02/2023 | Bond Future |        |            | 121.94160 | 121.94160 | 121.68663          | 121.68663          |                   |            | 0.00                | 0                |              |
| <b>Total I2029 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>2,388,591.95</b> | <b>20</b>        | <b>4,58</b>  |
| <b>Total For I2029</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>2,388,591.95</b> | <b>20</b>        | <b>4,58</b>  |
| I2033                     | On | 05/05/2022 | Bond Future |        |            | 112.66572 | 112.66572 | 112.75705          | 112.75705          |                   |            | 0.00                | 0                | 2,74         |
| I2033                     | On | 04/08/2022 | Bond Future |        |            | 114.22037 | 114.22037 | 114.31381          | 114.31381          |                   |            | 0.00                | 0                | 4,96         |
| I2033                     | On | 03/11/2022 | Bond Future |        |            | 114.56964 | 114.56964 | 114.66562          | 114.66562          |                   |            | 0.00                | 0                |              |
| I2033                     | On | 02/02/2023 | Bond Future |        |            | 116.40483 | 116.40483 | 116.50297          | 116.50297          |                   |            | 0.00                | 0                |              |
| <b>Total I2033 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>7,73</b>  |
| <b>Total For I2033</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>7,73</b>  |
| I2038                     | On | 05/05/2022 | Bond Future |        |            | 129.83251 | 129.83251 | 129.64589          | 129.64589          |                   |            | 0.00                | 0                | 4,11         |
| I2038                     | On | 04/08/2022 | Bond Future |        |            | 129.80198 | 129.80198 | 129.61442          | 129.61442          |                   |            | 0.00                | 0                | 2,66         |
| I2038                     | On | 03/11/2022 | Bond Future |        |            | 131.69098 | 131.69098 | 131.50130          | 131.50130          |                   |            | 0.00                | 0                |              |
| I2038                     | On | 02/02/2023 | Bond Future |        |            | 131.93486 | 131.93486 | 131.74342          | 131.74342          |                   |            | 0.00                | 0                |              |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>6,88</b>  |
| <b>Total For I2038</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>6,88</b>  |
| I2046                     | On | 05/05/2022 | Bond Future |        |            | 117.68834 | 117.68834 | 117.66968          | 117.66968          |                   |            | 1,176,883.40        | 10               | 14,00        |
| I2046                     | On | 04/08/2022 | Bond Future |        |            | 119.31250 | 119.31250 | 119.29460          | 119.29460          |                   |            | 0.00                | 0                | 2,96         |
| I2046                     | On | 03/11/2022 | Bond Future |        |            | 119.11490 | 119.11490 | 119.09851          | 119.09851          |                   |            | 0.00                | 0                |              |
| I2046                     | On | 02/02/2023 | Bond Future |        |            | 121.02406 | 121.02406 | 121.00805          | 121.00805          |                   |            | 0.00                | 0                |              |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>1,176,883.40</b> | <b>10</b>        | <b>16,97</b> |
| <b>Total For I2046</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>1,176,883.40</b> | <b>10</b>        | <b>16,97</b> |
| I2050                     | On | 05/05/2022 | Bond Future |        |            | 122.34065 | 122.34065 | 121.40595          | 121.40595          |                   |            | 0.00                | 0                | 8,63         |
| I2050                     | On | 04/08/2022 | Bond Future |        |            | 122.00472 | 122.00472 | 121.05800          | 121.05800          |                   |            | 0.00                | 0                | 1,19         |
| I2050                     | On | 03/11/2022 | Bond Future |        |            | 123.78009 | 123.78009 | 122.82017          | 122.82017          |                   |            | 0.00                | 0                |              |
| I2050                     | On | 02/02/2023 | Bond Future |        |            | 123.68889 | 123.68889 | 122.71488          | 122.71488          |                   |            | 0.00                | 0                |              |
| <b>Total I2050 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>9,81</b>  |
| <b>Total For I2050</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>9,81</b>  |
| R186                      | On | 05/05/2022 | Bond Future |        |            | 8.28921   | 112.35718 | 8.12392            | 113.01537          |                   | 5.24       | 10,898,646.46       | 97               | 72,87        |
| R186                      | On | 04/08/2022 | Bond Future |        |            | 8.49643   | 108.59249 | 8.31872            | 109.26051          |                   | 5.40       | 0.00                | 0                |              |
| R186                      | On | 03/11/2022 | Bond Future |        |            | 8.69052   | 110.14906 | 8.49925            | 110.82728          |                   | 5.21       | 0.00                | 0                |              |
| R186                      | On | 02/02/2023 | Bond Future |        |            | 8.87082   | 106.60032 | 8.66407            | 107.28987          |                   | 5.25       | 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 | Op Interest  |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|--------------|
| <b>Total R186 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>10,898,646.46</b> | <b>97</b>        | <b>72,82</b> |
| R186                     | On | 05/05/2022 | Bond Future | 6.73   | Call       |           |           | 6.49000            | 0.00649            | 2,470             | 4.98       | 0.00                 | 0                | 3,60         |
| R186                     | On | 05/05/2022 | Bond Future | 6.73   | Put        |           |           | 5,760.69000        | 5.76069            | 6,414,860         | 4.98       | 0.00                 | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 7.28   | Call       |           |           | 77.05000           | 0.07705            | 37,810            | 4.97       | 0.00                 | 0                | 43           |
| R186                     | On | 05/05/2022 | Bond Future | 7.28   | Put        |           |           | 3,516.58000        | 3.51658            | 4,135,530         | 4.97       | 0.00                 | 0                | 3,60         |
| R186                     | On | 05/05/2022 | Bond Future | 7.48   | Call       |           |           | 166.34000          | 0.16634            | 89,950            | 5.03       | 0.00                 | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 8.30   | Put        |           |           | 690.99000          | 0.69099            | 970,590           | 5.37       | 0.00                 | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 8.35   | Put        |           |           | 621.12000          | 0.62112            | 880,720           | 5.40       | 0.00                 | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 7.88   | Call       |           |           | 564.66000          | 0.56466            | 360,640           | 5.20       | 0.00                 | 0                | 43           |
| R186                     | On | 05/05/2022 | Bond Future | 7.88   | Put        |           |           | 1,545.13000        | 1.54513            | 1,999,300         | 5.20       | 0.00                 | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 8.14   | Call       |           |           | 1,024.18000        | 1.02418            | 712,450           | 5.30       | 0.00                 | 0                | 43           |
| R186                     | On | 05/05/2022 | Bond Future | 8.14   | Put        |           |           | 959.93000          | 0.95993            | 1,306,390         | 5.30       | 0.00                 | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 8.30   | Call       |           |           | 1,391.98000        | 1.39198            | 1,013,390         | 5.37       | 0.00                 | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 9.18   | Put        |           |           | 79.40000           | 0.07940            | 129,130           | 5.94       | 0.00                 | 0                | 43           |
| R186                     | On | 05/05/2022 | Bond Future | 8.31   | Call       |           |           | 1,417.17000        | 1.41717            | 1,034,540         | 5.38       | 0.00                 | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 8.31   | Put        |           |           | 676.54000          | 0.67654            | 952,100           | 5.38       | 0.00                 | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 8.32   | Call       |           |           | 1,442.59000        | 1.44259            | 1,055,930         | 5.38       | 0.00                 | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 8.32   | Put        |           |           | 662.34000          | 0.66234            | 933,870           | 5.38       | 0.00                 | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 8.35   | Call       |           |           | 1,520.13000        | 1.52013            | 1,121,540         | 5.40       | 0.00                 | 0                | 43           |
| R186                     | On | 05/05/2022 | Bond Future | 7.48   | Put        |           |           | 2,778.63000        | 2.77863            | 3,360,430         | 5.03       | 0.00                 | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 8.64   | Call       |           |           | 2,359.63000        | 2.35963            | 1,860,080         | 5.59       | 0.00                 | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 8.64   | Put        |           |           | 320.96000          | 0.32096            | 479,600           | 5.59       | 0.00                 | 0                | 4,03         |
| R186                     | On | 05/05/2022 | Bond Future | 8.94   | Call       |           |           | 3,353.69000        | 3.35369            | 2,781,880         | 5.79       | 0.00                 | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 8.94   | Put        |           |           | 151.86000          | 0.15186            | 238,240           | 5.79       | 0.00                 | 0                | 43           |
| R186                     | On | 05/05/2022 | Bond Future | 9.18   | Call       |           |           | 4,200.37000        | 4.20037            | 3,591,910         | 5.94       | 0.00                 | 0                |              |
| R186                     | On | 04/08/2022 | Bond Future | 8.13   | Call       |           |           | 1,187.93000        | 1.18793            | 917,410           | 5.35       | 0.00                 | 0                |              |
| R186                     | On | 04/08/2022 | Bond Future | 8.13   | Put        |           |           | 1,903.04000        | 1.90304            | 2,300,540         | 5.35       | 0.00                 | 0                |              |
| R186                     | On | 04/08/2022 | Bond Future | 9.78   | Call       |           |           | 5,585.99000        | 5.58599            | 4,997,670         | 6.39       | 0.00                 | 0                |              |
| R186                     | On | 04/08/2022 | Bond Future | 9.78   | Put        |           |           | 243.61000          | 0.24361            | 323,310           | 6.39       | 0.00                 | 0                | 3,60         |
| R186                     | On | 04/08/2022 | Bond Future | 6.96   | Call       |           |           | 105.52000          | 0.10552            | 65,620            | 4.87       | 0.00                 | 0                | 3,60         |
| R186                     | On | 04/08/2022 | Bond Future | 6.96   | Put        |           |           | 5,388.64000        | 5.38864            | 6,016,760         | 4.87       | 0.00                 | 0                |              |
| R186                     | On | 04/08/2022 | Bond Future | 7.96   | Call       |           |           | 916.48000          | 0.91648            | 690,500           | 5.27       | 0.00                 | 0                | 3,60         |
| R186                     | On | 04/08/2022 | Bond Future | 7.96   | Put        |           |           | 2,280.84000        | 2.28084            | 2,722,880         | 5.27       | 0.00                 | 0                |              |
| R186                     | On | 04/08/2022 | Bond Future | 8.14   | Call       |           |           | 1,205.33000        | 1.20533            | 932,150           | 5.35       | 0.00                 | 0                |              |
| R186                     | On | 04/08/2022 | Bond Future | 8.14   | Put        |           |           | 1,882.40000        | 1.88240            | 2,277,240         | 5.35       | 0.00                 | 0                |              |
| R186                     | On | 04/08/2022 | Bond Future | 8.15   | Call       |           |           | 1,222.60000        | 1.22260            | 946,770           | 5.36       | 0.00                 | 0                |              |
| R186                     | On | 04/08/2022 | Bond Future | 8.15   | Put        |           |           | 1,861.64000        | 1.86164            | 2,253,830         | 5.36       | 0.00                 | 0                |              |
| R186                     | On | 03/11/2022 | Bond Future | 8.54   | Put        |           |           | 1,820.81000        | 1.82081            | 2,161,380         | 5.23       | 0.00                 | 0                |              |
| R186                     | On | 03/11/2022 | Bond Future | 8.55   | Call       |           |           | 1,985.15000        | 1.98515            | 1,645,460         | 5.23       | 0.00                 | 0                |              |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Op Interr    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|--------------|
| R186                      | On | 03/11/2022 | Bond Future | 8.55       | Put       |           | 1,804.67000        | 1.80467            | 2,143,200         | 5.23       | 0.00                 | 0                |              |
| R186                      | On | 03/11/2022 | Bond Future | 8.53       | Call      |           | 1,946.10000        | 1.94610            | 1,610,500         | 5.22       | 0.00                 | 0                |              |
| R186                      | On | 03/11/2022 | Bond Future | 8.53       | Put       |           | 1,836.70000        | 1.83670            | 2,179,320         | 5.22       | 0.00                 | 0                |              |
| R186                      | On | 03/11/2022 | Bond Future | 8.54       | Call      |           | 1,965.76000        | 1.96576            | 1,628,110         | 5.23       | 0.00                 | 0                |              |
| R186                      | On | 02/02/2023 | Bond Future | 8.33       | Call      |           | 1,620.12000        | 1.62012            | 1,340,460         | 5.18       | 0.00                 | 0                |              |
| R186                      | On | 02/02/2023 | Bond Future | 8.33       | Put       |           | 2,746.28000        | 2.74628            | 3,156,170         | 5.18       | 0.00                 | 0                |              |
| R186                      | On | 02/02/2023 | Bond Future | 8.34       | Call      |           | 1,635.99000        | 1.63599            | 1,354,570         | 5.18       | 0.00                 | 0                |              |
| R186                      | On | 02/02/2023 | Bond Future | 8.34       | Put       |           | 2,728.22000        | 2.72822            | 3,136,350         | 5.18       | 0.00                 | 0                |              |
| R186                      | On | 02/02/2023 | Bond Future | 8.32       | Call      |           | 1,604.73000        | 1.60473            | 1,326,820         | 5.17       | 0.00                 | 0                |              |
| R186                      | On | 02/02/2023 | Bond Future | 8.32       | Put       |           | 2,764.83000        | 2.76483            | 3,176,470         | 5.17       | 0.00                 | 0                |              |
| <b>Total R186 Option</b>  |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>24,72</b> |
| <b>Total For R186</b>     |    |            |             |            |           |           |                    |                    |                   |            | <b>10,898,646.46</b> | <b>97</b>        | <b>97,54</b> |
| R197                      | On | 05/05/2022 | Bond Future |            |           | 328.73867 | 328.73867          | 328.60102          | 328.60102         |            | 0.00                 | 0                | 74           |
| R197                      | On | 04/08/2022 | Bond Future |            |           | 324.86127 | 324.86127          | 324.72441          | 324.72441         |            | 0.00                 | 0                |              |
| R197                      | On | 03/11/2022 | Bond Future |            |           | 329.58928 | 329.58928          | 329.45225          | 329.45225         |            | 0.00                 | 0                |              |
| R197                      | On | 02/02/2023 | Bond Future |            |           | 326.25325 | 326.25325          | 326.11769          | 326.11769         |            | 0.00                 | 0                |              |
| <b>Total R197 Future</b>  |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>74</b>    |
| <b>Total For R197</b>     |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>74</b>    |
| R202                      | On | 05/05/2022 | Bond Future |            |           | 249.32396 | 249.32396          | 249.16792          | 249.16792         |            | 0.00                 | 0                | 6,39         |
| R202                      | On | 04/08/2022 | Bond Future |            |           | 248.29531 | 248.29531          | 248.13929          | 248.13929         |            | 0.00                 | 0                |              |
| R202                      | On | 03/11/2022 | Bond Future |            |           | 251.90810 | 251.90810          | 251.75105          | 251.75105         |            | 0.00                 | 0                |              |
| R202                      | On | 02/02/2023 | Bond Future |            |           | 251.36609 | 251.36609          | 251.20909          | 251.20909         |            | 0.00                 | 0                |              |
| <b>Total R202 Future</b>  |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>6,48</b>  |
| <b>Total For R202</b>     |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>6,48</b>  |
| R2023                     | On | 05/05/2022 | Bond Future |            |           | 5.52989   | 103.21184          | 5.45874            | 103.26822         | 0.91       | 0.00                 | 0                | 14,71        |
| R2023                     | On | 04/08/2022 | Bond Future |            |           | 5.60791   | 104.58623          | 5.50112            | 104.64477         | 0.65       | 0.00                 | 0                | 2,36         |
| R2023                     | On | 03/11/2022 | Bond Future |            |           | 5.31260   | 102.20883          | 5.12096            | 102.26800         | 0.35       | 0.00                 | 0                |              |
| <b>Total R2023 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>17,13</b> |
| R2023                     | On | 05/05/2022 | Bond Future | 6.29       | Call      |           | 670.42000          | 0.67042            | 618,100           | 1.06       | 0.00                 | 0                |              |
| R2023                     | On | 05/05/2022 | Bond Future | 6.29       | Put       |           | 14.89000           | 0.01489            | 18,950            | 1.06       | 0.00                 | 0                |              |
| R2023                     | On | 05/05/2022 | Bond Future | 6.30       | Call      |           | 677.81000          | 0.67781            | 625,380           | 1.06       | 0.00                 | 0                |              |
| R2023                     | On | 05/05/2022 | Bond Future | 6.30       | Put       |           | 14.43000           | 0.01443            | 18,380            | 1.06       | 0.00                 | 0                |              |
| R2023                     | On | 05/05/2022 | Bond Future | 6.31       | Call      |           | 685.21000          | 0.68521            | 632,670           | 1.06       | 0.00                 | 0                |              |
| R2023                     | On | 05/05/2022 | Bond Future | 6.31       | Put       |           | 13.99000           | 0.01399            | 17,830            | 1.06       | 0.00                 | 0                |              |
| R2023                     | On | 04/08/2022 | Bond Future | 6.05       | Call      |           | 377.63000          | 0.37763            | 335,240           | 0.71       | 0.00                 | 0                |              |
| R2023                     | On | 04/08/2022 | Bond Future | 6.05       | Put       |           | 77.40000           | 0.07740            | 93,550            | 0.71       | 0.00                 | 0                |              |
| R2023                     | On | 04/08/2022 | Bond Future | 6.03       | Call      |           | 369.21000          | 0.36921            | 327,240           | 0.70       | 0.00                 | 0                |              |
| R2023                     | On | 04/08/2022 | Bond Future | 6.03       | Put       |           | 79.89000           | 0.07989            | 96,460            | 0.70       | 0.00                 | 0                |              |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Opt Interr   |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|--------------|
| R2023                     | On | 04/08/2022 | Bond Future | 6.04   | Call       |           |           | 373.41000          | 0.37341            | 331,230           | 0.71       | 0.00                 | 0                |              |
| R2023                     | On | 04/08/2022 | Bond Future | 6.04   | Put        |           |           | 78.63000           | 0.07863            | 94,990            | 0.71       | 0.00                 | 0                |              |
| R2023                     | On | 03/11/2022 | Bond Future | 6.26   | Put        |           |           | 28.56000           | 0.02856            | 38,880            | 0.42       | 0.00                 | 0                |              |
| R2023                     | On | 03/11/2022 | Bond Future | 6.27   | Call       |           |           | 381.85000          | 0.38185            | 332,870           | 0.42       | 0.00                 | 0                |              |
| R2023                     | On | 03/11/2022 | Bond Future | 6.27   | Put        |           |           | 28.08000           | 0.02808            | 38,270            | 0.42       | 0.00                 | 0                |              |
| R2023                     | On | 03/11/2022 | Bond Future | 6.25   | Call       |           |           | 376.48000          | 0.37648            | 327,730           | 0.42       | 0.00                 | 0                |              |
| R2023                     | On | 03/11/2022 | Bond Future | 6.25   | Put        |           |           | 28.84000           | 0.02884            | 39,260            | 0.42       | 0.00                 | 0                |              |
| R2023                     | On | 03/11/2022 | Bond Future | 6.26   | Call       |           |           | 379.26000          | 0.37926            | 330,410           | 0.42       | 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>17,13</b> |
| R2030                     | On | 05/05/2022 | Bond Future |        |            | 9.79289   | 92.60238  | 9.68164            | 93.16120           |                   | 8.66       | 55,561,428.00        | 600              | 73,1'        |
| R2030                     | On | 04/08/2022 | Bond Future |        |            | 10.00139  | 89.85159  | 9.88440            | 90.41871           |                   | 8.70       | 0.00                 | 0                | 25,26        |
| R2030                     | On | 03/11/2022 | Bond Future |        |            | 10.18896  | 91.14020  | 10.06621           | 91.71600           |                   | 8.38       | 0.00                 | 0                |              |
| R2030                     | On | 02/02/2023 | Bond Future |        |            | 10.37080  | 88.57702  | 10.24169           | 89.16242           |                   | 8.44       | 0.00                 | 0                |              |
| <b>Total R2030 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>55,561,428.00</b> | <b>600</b>       | <b>98,37</b> |
| R2030                     | On | 05/05/2022 | Bond Future | 7.73   | Call       |           |           | 0.68000            | 0.00068            | 0,310             | 8.14       | 0.00                 | 0                | 26           |
| R2030                     | On | 05/05/2022 | Bond Future | 7.73   | Put        |           |           | 10,557.45000       | 10.55745           | 11,115,900        | 8.14       | 0.00                 | 0                |              |
| R2030                     | On | 05/05/2022 | Bond Future | 8.14   | Call       |           |           | 5.82000            | 0.00582            | 3,000             | 8.02       | 0.00                 | 0                | 1,86         |
| R2030                     | On | 05/05/2022 | Bond Future | 8.14   | Put        |           |           | 8,221.26000        | 8.22126            | 8,777,260         | 8.02       | 0.00                 | 0                |              |
| R2030                     | On | 05/05/2022 | Bond Future | 8.47   | Call       |           |           | 26.15000           | 0.02615            | 14,850            | 7.93       | 0.00                 | 0                | 1,01         |
| R2030                     | On | 05/05/2022 | Bond Future | 8.81   | Put        |           |           | 4,650.82000        | 4.65082            | 5,167,640         | 8.14       | 0.00                 | 0                |              |
| R2030                     | On | 05/05/2022 | Bond Future | 8.89   | Call       |           |           | 158.11000          | 0.15811            | 103,850           | 8.19       | 0.00                 | 0                | 1,86         |
| R2030                     | On | 05/05/2022 | Bond Future | 8.89   | Put        |           |           | 4,264.24000        | 4.26424            | 4,768,800         | 8.19       | 0.00                 | 0                |              |
| R2030                     | On | 05/05/2022 | Bond Future | 9.15   | Call       |           |           | 377.33000          | 0.37733            | 267,500           | 8.40       | 2,006,250.00         | 7,500            | 7,56         |
| R2030                     | On | 05/05/2022 | Bond Future | 9.15   | Put        |           |           | 3,109.37000        | 3.10937            | 3,558,360         | 8.40       | 0.00                 | 0                |              |
| R2030                     | On | 05/05/2022 | Bond Future | 9.35   | Put        |           |           | 2,346.74000        | 2.34674            | 2,738,700         | 8.56       | 0.00                 | 0                | 1,01         |
| R2030                     | On | 05/05/2022 | Bond Future | 9.60   | Call       |           |           | 1,155.39000        | 1.15539            | 906,980           | 8.74       | 0.00                 | 0                |              |
| R2030                     | On | 05/05/2022 | Bond Future | 9.60   | Put        |           |           | 1,568.28000        | 1.56828            | 1,878,690         | 8.74       | 0.00                 | 0                | 5,06         |
| R2030                     | On | 05/05/2022 | Bond Future | 9.65   | Call       |           |           | 1,277.49000        | 1.27749            | 1,012,260         | 8.77       | 0.00                 | 0                |              |
| R2030                     | On | 05/05/2022 | Bond Future | 9.65   | Put        |           |           | 1,437.22000        | 1.43722            | 1,730,810         | 8.77       | 0.00                 | 0                | 5,06         |
| R2030                     | On | 05/05/2022 | Bond Future | 8.81   | Call       |           |           | 116.76000          | 0.11676            | 74,760            | 8.14       | 0.00                 | 0                | 26           |
| R2030                     | On | 05/05/2022 | Bond Future | 9.95   | Put        |           |           | 822.20000          | 0.82220            | 1,020,010         | 9.07       | 0.00                 | 0                | 1,01         |
| R2030                     | On | 05/05/2022 | Bond Future | 10.19  | Call       |           |           | 3,026.18000        | 3.02618            | 2,602,550         | 9.37       | 0.00                 | 0                |              |
| R2030                     | On | 05/05/2022 | Bond Future | 10.19  | Put        |           |           | 508.04000          | 0.50804            | 643,230           | 9.37       | 0.00                 | 0                |              |
| R2030                     | On | 05/05/2022 | Bond Future | 10.20  | Call       |           |           | 3,064.44000        | 3.06444            | 2,638,540         | 9.39       | 0.00                 | 0                |              |
| R2030                     | On | 05/05/2022 | Bond Future | 10.20  | Put        |           |           | 497.67000          | 0.49767            | 630,590           | 9.39       | 0.00                 | 0                | 26           |
| R2030                     | On | 05/05/2022 | Bond Future | 9.35   | Call       |           |           | 654.57000          | 0.65457            | 487,710           | 8.56       | 0.00                 | 0                |              |
| R2030                     | On | 05/05/2022 | Bond Future | 8.47   | Put        |           |           | 6,406.37000        | 6.40637            | 6,953,890         | 7.93       | 0.00                 | 0                |              |
| R2030                     | On | 05/05/2022 | Bond Future | 10.21  | Call       |           |           | 3,102.85000        | 3.10285            | 2,674,720         | 9.40       | 0.00                 | 0                |              |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                     | Value        | Contracts Traded | Opt Interr |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|--------------|------------------|------------|
| R2030                     | On | 05/05/2022 | Bond Future | 10.21      | Put       |           | 487.48000          | 0.48748            | 618,170           | 9.40       | 0.00                | 0            |                  |            |
| R2030                     | On | 05/05/2022 | Bond Future | 11.04      | Call      |           | 6,605.21000        | 6.60521            | 6,070,980         | 10.36      | 0.00                | 0            |                  |            |
| R2030                     | On | 05/05/2022 | Bond Future | 11.04      | Put       |           | 72.56000           | 0.07256            | 97,150            | 10.36      | 0.00                | 0            | 1,80             |            |
| R2030                     | On | 05/05/2022 | Bond Future | 9.95       | Call      |           | 2,162.75000        | 2.16275            | 1,801,740         | 9.07       | 0.00                | 0            |                  |            |
| R2030                     | On | 04/08/2022 | Bond Future | 9.54       | Call      |           | 1,291.24000        | 1.29124            | 1,081,910         | 8.57       | 0.00                | 0            |                  |            |
| R2030                     | On | 04/08/2022 | Bond Future | 9.54       | Put       |           | 2,987.46000        | 2.98746            | 3,345,250         | 8.57       | 0.00                | 0            |                  |            |
| R2030                     | On | 04/08/2022 | Bond Future | 9.55       | Call      |           | 1,310.55000        | 1.31055            | 1,099,070         | 8.58       | 0.00                | 0            |                  |            |
| R2030                     | On | 04/08/2022 | Bond Future | 9.55       | Put       |           | 2,956.95000        | 2.95695            | 3,312,590         | 8.58       | 0.00                | 0            |                  |            |
| R2030                     | On | 04/08/2022 | Bond Future | 8.30       | Call      |           | 110.12000          | 0.11012            | 80,980            | 8.18       | 0.00                | 0            | 80               |            |
| R2030                     | On | 04/08/2022 | Bond Future | 8.30       | Put       |           | 8,258.59000        | 8.25859            | 8,796,570         | 8.18       | 0.00                | 0            |                  |            |
| R2030                     | On | 04/08/2022 | Bond Future | 9.56       | Call      |           | 1,330.04000        | 1.33004            | 1,116,410         | 8.59       | 0.00                | 0            |                  |            |
| R2030                     | On | 04/08/2022 | Bond Future | 9.56       | Put       |           | 2,926.65000        | 2.92665            | 3,280,140         | 8.59       | 0.00                | 0            |                  |            |
| R2030                     | On | 04/08/2022 | Bond Future | 10.95      | Call      |           | 5,589.85000        | 5.58985            | 5,127,050         | 9.93       | 0.00                | 0            |                  |            |
| R2030                     | On | 04/08/2022 | Bond Future | 10.95      | Put       |           | 588.17000          | 0.58817            | 692,490           | 9.93       | 0.00                | 0            | 80               |            |
| R2030                     | On | 04/08/2022 | Bond Future | 9.05       | Call      |           | 551.14000          | 0.55114            | 438,900           | 8.25       | 0.00                | 0            | 80               |            |
| R2030                     | On | 04/08/2022 | Bond Future | 9.05       | Put       |           | 4,731.11000        | 4.73111            | 5,185,990         | 8.25       | 0.00                | 0            |                  |            |
| R2030                     | On | 03/11/2022 | Bond Future | 10.08      | Put       |           | 2,491.87000        | 2.49187            | 2,774,820         | 8.43       | 0.00                | 0            |                  |            |
| R2030                     | On | 03/11/2022 | Bond Future | 10.09      | Call      |           | 2,581.43000        | 2.58143            | 2,286,860         | 8.43       | 0.00                | 0            |                  |            |
| R2030                     | On | 03/11/2022 | Bond Future | 10.09      | Put       |           | 2,469.46000        | 2.46946            | 2,750,690         | 8.43       | 0.00                | 0            |                  |            |
| R2030                     | On | 03/11/2022 | Bond Future | 10.10      | Call      |           | 2,606.48000        | 2.60648            | 2,310,190         | 8.44       | 0.00                | 0            |                  |            |
| R2030                     | On | 03/11/2022 | Bond Future | 10.10      | Put       |           | 2,447.50000        | 2.44750            | 2,727,010         | 8.44       | 0.00                | 0            |                  |            |
| R2030                     | On | 03/11/2022 | Bond Future | 10.08      | Call      |           | 2,556.80000        | 2.55680            | 2,263,950         | 8.43       | 0.00                | 0            |                  |            |
| R2030                     | On | 02/02/2023 | Bond Future | 9.66       | Call      |           | 1,658.00000        | 1.65800            | 1,449,850         | 8.09       | 0.00                | 0            |                  |            |
| R2030                     | On | 02/02/2023 | Bond Future | 9.66       | Put       |           | 4,357.10000        | 4.35710            | 4,734,350         | 8.09       | 0.00                | 0            | 10               |            |
| R2030                     | On | 02/02/2023 | Bond Future | 9.80       | Call      |           | 1,919.25000        | 1.91925            | 1,689,630         | 8.18       | 0.00                | 0            |                  |            |
| R2030                     | On | 02/02/2023 | Bond Future | 9.80       | Put       |           | 3,959.39000        | 3.95939            | 4,315,170         | 8.18       | 0.00                | 0            |                  |            |
| R2030                     | On | 02/02/2023 | Bond Future | 8.81       | Call      |           | 590.71000          | 0.59071            | 494,580           | 7.80       | 0.00                | 0            | 10               |            |
| R2030                     | On | 02/02/2023 | Bond Future | 8.81       | Put       |           | 7,422.27000        | 7.42227            | 7,911,540         | 7.80       | 0.00                | 0            |                  |            |
| R2030                     | On | 02/02/2023 | Bond Future | 9.99       | Call      |           | 2,307.68000        | 2.30768            | 2,048,850         | 8.29       | 0.00                | 0            |                  |            |
| R2030                     | On | 02/02/2023 | Bond Future | 9.99       | Put       |           | 3,463.05000        | 3.46305            | 3,789,620         | 8.29       | 0.00                | 0            |                  |            |
| R2030                     | On | 02/02/2023 | Bond Future | 10.00      | Call      |           | 2,329.20000        | 2.32920            | 2,068,840         | 8.30       | 0.00                | 0            |                  |            |
| R2030                     | On | 02/02/2023 | Bond Future | 10.00      | Put       |           | 3,438.31000        | 3.43831            | 3,763,350         | 8.30       | 0.00                | 0            |                  |            |
| R2030                     | On | 02/02/2023 | Bond Future | 9.20       | Call      |           | 962.35000          | 0.96235            | 821,120           | 7.84       | 0.00                | 0            |                  |            |
| R2030                     | On | 02/02/2023 | Bond Future | 9.20       | Put       |           | 5,869.36000        | 5.86936            | 6,313,530         | 7.84       | 0.00                | 0            |                  |            |
| R2030                     | On | 02/02/2023 | Bond Future | 10.01      | Call      |           | 2,350.84000        | 2.35084            | 2,088,950         | 8.31       | 0.00                | 0            |                  |            |
| R2030                     | On | 02/02/2023 | Bond Future | 10.01      | Put       |           | 3,413.71000        | 3.41371            | 3,737,220         | 8.31       | 0.00                | 0            |                  |            |
| R2030                     | On | 02/02/2023 | Bond Future | 9.94       | Call      |           | 2,201.64000        | 2.20164            | 1,950,490         | 8.26       | 0.00                | 0            |                  |            |
| R2030                     | On | 02/02/2023 | Bond Future | 9.94       | Put       |           | 3,588.79000        | 3.58879            | 3,923,040         | 8.26       | 0.00                | 0            | 10               |            |
| <b>Total R2030 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>2,006,250.00</b> | <b>7,500</b> | <b>29,42</b>     |            |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                 | Contracts Traded | Opt Intere    |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|---------------|
| <b>Total For R2030</b>          |        |            |           |           |                    |                    |                   |            |  | <b>57,567,678.00</b>  | <b>8,100</b>     | <b>127,80</b> |
| R2032 On 05/05/2022 Bond Future |        |            | 10.20169  | 88.90366  | 10.09074           | 89.53226           |                   | 9.98       |  | 106,417,681.02        | 1,197            | 140,7         |
| R2032 On 04/08/2022 Bond Future |        |            | 10.39123  | 90.10908  | 10.27531           | 90.74694           |                   | 9.59       |  | 0.00                  | 0                | 14            |
| R2032 On 03/11/2022 Bond Future |        |            | 10.57170  | 87.24964  | 10.45066           | 87.89713           |                   | 9.68       |  | 0.00                  | 0                |               |
| R2032 On 02/02/2023 Bond Future |        |            | 10.74324  | 88.63158  | 10.61674           | 89.28989           |                   | 9.32       |  | 0.00                  | 0                |               |
| <b>Total R2032 Future</b>       |        |            |           |           |                    |                    |                   |            |  | <b>106,417,681.02</b> | <b>1,197</b>     | <b>140,87</b> |
| R2032 On 05/05/2022 Bond Future | 9.58   | Call       |           |           | 404.31000          | 0.40431            | 282,220           | 9.44       |  | 0.00                  | 0                | 78            |
| R2032 On 05/05/2022 Bond Future | 9.58   | Put        |           |           | 3,376.32000        | 3.37632            | 3,882,830         | 9.44       |  | 0.00                  | 0                |               |
| R2032 On 05/05/2022 Bond Future | 10.18  | Call       |           |           | 1,771.98000        | 1.77198            | 1,427,710         | 10.17      |  | 0.00                  | 0                | 78            |
| R2032 On 05/05/2022 Bond Future | 10.18  | Put        |           |           | 1,265.80000        | 1.26580            | 1,550,130         | 10.17      |  | 0.00                  | 0                |               |
| R2032 On 05/05/2022 Bond Future | 10.29  | Call       |           |           | 2,148.40000        | 2.14840            | 1,763,960         | 10.31      |  | 0.00                  | 0                | 98            |
| R2032 On 05/05/2022 Bond Future | 10.98  | Put        |           |           | 243.22000          | 0.24322            | 317,290           | 11.45      |  | 0.00                  | 0                | 98            |
| R2032 On 05/05/2022 Bond Future | 11.02  | Call       |           |           | 5,307.51000        | 5.30751            | 4,747,250         | 11.50      |  | 0.00                  | 0                |               |
| R2032 On 05/05/2022 Bond Future | 11.02  | Put        |           |           | 221.93000          | 0.22193            | 290,270           | 11.50      |  | 0.00                  | 0                |               |
| R2032 On 05/05/2022 Bond Future | 11.03  | Call       |           |           | 5,354.76000        | 5.35476            | 4,793,100         | 11.51      |  | 0.00                  | 0                |               |
| R2032 On 05/05/2022 Bond Future | 11.03  | Put        |           |           | 216.61000          | 0.21661            | 283,550           | 11.51      |  | 0.00                  | 0                |               |
| R2032 On 05/05/2022 Bond Future | 10.29  | Put        |           |           | 1,023.72000        | 1.02372            | 1,267,880         | 10.31      |  | 0.00                  | 0                |               |
| R2032 On 05/05/2022 Bond Future | 11.04  | Call       |           |           | 5,402.15000        | 5.40215            | 4,839,100         | 11.52      |  | 0.00                  | 0                |               |
| R2032 On 05/05/2022 Bond Future | 11.04  | Put        |           |           | 211.48000          | 0.21148            | 277,030           | 11.52      |  | 0.00                  | 0                |               |
| R2032 On 05/05/2022 Bond Future | 11.18  | Call       |           |           | 6,071.61000        | 6.07161            | 5,491,580         | 11.67      |  | 0.00                  | 0                |               |
| R2032 On 05/05/2022 Bond Future | 11.18  | Put        |           |           | 150.21000          | 0.15021            | 198,780           | 11.67      |  | 0.00                  | 0                | 78            |
| R2032 On 05/05/2022 Bond Future | 10.98  | Call       |           |           | 5,118.07000        | 5.11807            | 4,563,540         | 11.45      |  | 0.00                  | 0                |               |
| R2032 On 04/08/2022 Bond Future | 8.97   | Call       |           |           | 168.28000          | 0.16828            | 123,220           | 8.52       |  | 0.00                  | 0                | 80            |
| R2032 On 04/08/2022 Bond Future | 8.97   | Put        |           |           | 7,796.87000        | 7.79687            | 8,389,670         | 8.52       |  | 0.00                  | 0                |               |
| R2032 On 04/08/2022 Bond Future | 9.72   | Call       |           |           | 948.74000          | 0.94874            | 770,110           | 9.06       |  | 0.00                  | 0                | 80            |
| R2032 On 04/08/2022 Bond Future | 9.72   | Put        |           |           | 4,091.88000        | 4.09188            | 4,551,110         | 9.06       |  | 0.00                  | 0                |               |
| R2032 On 04/08/2022 Bond Future | 10.20  | Call       |           |           | 2,046.91000        | 2.04691            | 1,746,170         | 9.55       |  | 0.00                  | 0                |               |
| R2032 On 04/08/2022 Bond Future | 10.20  | Put        |           |           | 2,464.64000        | 2.46464            | 2,801,760         | 9.55       |  | 0.00                  | 0                |               |
| R2032 On 04/08/2022 Bond Future | 10.21  | Call       |           |           | 2,074.61000        | 2.07461            | 1,771,330         | 9.56       |  | 0.00                  | 0                |               |
| R2032 On 04/08/2022 Bond Future | 10.21  | Put        |           |           | 2,436.72000        | 2.43672            | 2,771,300         | 9.56       |  | 0.00                  | 0                |               |
| R2032 On 04/08/2022 Bond Future | 10.22  | Call       |           |           | 2,102.52000        | 2.10252            | 1,796,690         | 9.56       |  | 0.00                  | 0                |               |
| R2032 On 04/08/2022 Bond Future | 10.22  | Put        |           |           | 2,409.06000        | 2.40906            | 2,741,090         | 9.56       |  | 0.00                  | 0                |               |
| R2032 On 04/08/2022 Bond Future | 11.60  | Call       |           |           | 7,389.54000        | 7.38954            | 6,837,260         | 11.31      |  | 0.00                  | 0                |               |
| R2032 On 04/08/2022 Bond Future | 11.60  | Put        |           |           | 454.69000          | 0.45469            | 540,270           | 11.31      |  | 0.00                  | 0                | 80            |
| R2032 On 04/08/2022 Bond Future | 11.89  | Call       |           |           | 8,672.20000        | 8.67220            | 8,096,110         | 11.70      |  | 0.00                  | 0                |               |
| R2032 On 04/08/2022 Bond Future | 11.89  | Put        |           |           | 318.10000          | 0.31810            | 379,870           | 11.70      |  | 0.00                  | 0                |               |
| R2032 On 03/11/2022 Bond Future | 9.31   | Put        |           |           | 7,008.61000        | 7.00861            | 7,548,280         | 8.86       |  | 0.00                  | 0                |               |
| R2032 On 03/11/2022 Bond Future | 9.36   | Call       |           |           | 636.88000          | 0.63688            | 520,970           | 8.91       |  | 0.00                  | 0                | 48            |
| R2032 On 03/11/2022 Bond Future | 9.36   | Put        |           |           | 6,771.08000        | 6.77108            | 7,302,660         | 8.91       |  | 0.00                  | 0                |               |



| 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 | 03/11/2022 | Bond Future | 10.11      | Call      |           | 1,949.76000        | 1.94976            | 1,690,660         | 9.58       | 0.00                  | 0                |               |
| R2032                     | On | 03/11/2022 | Bond Future | 10.11      | Put       |           | 3,806.95000        | 3.80695            | 4,195,340         | 9.58       | 0.00                  | 0                | 48            |
| R2032                     | On | 03/11/2022 | Bond Future | 10.16      | Put       |           | 3,648.14000        | 3.64814            | 4,026,340         | 9.62       | 0.00                  | 0                | 18            |
| R2032                     | On | 03/11/2022 | Bond Future | 10.49      | Call      |           | 2,935.92000        | 2.93592            | 2,600,110         | 9.86       | 0.00                  | 0                |               |
| R2032                     | On | 03/11/2022 | Bond Future | 10.49      | Put       |           | 2,724.77000        | 2.72477            | 3,036,450         | 9.86       | 0.00                  | 0                | 48            |
| R2032                     | On | 03/11/2022 | Bond Future | 10.56      | Call      |           | 3,145.24000        | 3.14524            | 2,795,760         | 9.93       | 0.00                  | 0                |               |
| R2032                     | On | 03/11/2022 | Bond Future | 10.56      | Put       |           | 2,560.06000        | 2.56006            | 2,858,070         | 9.93       | 0.00                  | 0                | 18            |
| R2032                     | On | 03/11/2022 | Bond Future | 9.31       | Call      |           | 579.74000          | 0.57974            | 471,920           | 8.86       | 0.00                  | 0                | 18            |
| R2032                     | On | 03/11/2022 | Bond Future | 10.66      | Call      |           | 3,456.53000        | 3.45653            | 3,087,980         | 10.04      | 0.00                  | 0                |               |
| R2032                     | On | 03/11/2022 | Bond Future | 10.66      | Put       |           | 2,340.71000        | 2.34071            | 2,619,650         | 10.04      | 0.00                  | 0                |               |
| R2032                     | On | 03/11/2022 | Bond Future | 10.16      | Call      |           | 2,066.79000        | 2.06679            | 1,797,500         | 9.62       | 0.00                  | 0                |               |
| R2032                     | On | 02/02/2023 | Bond Future | 10.40      | Call      |           | 2,643.47000        | 2.64347            | 2,346,490         | 9.26       | 0.00                  | 0                |               |
| R2032                     | On | 02/02/2023 | Bond Future | 10.40      | Put       |           | 3,787.00000        | 3.78700            | 4,148,330         | 9.26       | 0.00                  | 0                |               |
| R2032                     | On | 02/02/2023 | Bond Future | 9.31       | Call      |           | 708.14000          | 0.70814            | 592,300           | 8.58       | 0.00                  | 0                | 48            |
| R2032                     | On | 02/02/2023 | Bond Future | 9.31       | Put       |           | 7,914.72000        | 7.91472            | 8,457,190         | 8.58       | 0.00                  | 0                |               |
| R2032                     | On | 02/02/2023 | Bond Future | 10.16      | Call      |           | 2,082.71000        | 2.08271            | 1,828,500         | 9.10       | 0.00                  | 0                |               |
| R2032                     | On | 02/02/2023 | Bond Future | 10.16      | Put       |           | 4,515.90000        | 4.51590            | 4,920,000         | 9.10       | 0.00                  | 0                | 48            |
| R2032                     | On | 02/02/2023 | Bond Future | 10.50      | Call      |           | 2,897.82000        | 2.89782            | 2,583,170         | 9.32       | 0.00                  | 0                |               |
| R2032                     | On | 02/02/2023 | Bond Future | 10.50      | Put       |           | 3,511.27000        | 3.51127            | 3,854,930         | 9.32       | 0.00                  | 0                | 48            |
| R2032                     | On | 02/02/2023 | Bond Future | 10.38      | Call      |           | 2,594.00000        | 2.59400            | 2,300,570         | 9.24       | 0.00                  | 0                |               |
| R2032                     | On | 02/02/2023 | Bond Future | 10.38      | Put       |           | 3,844.05000        | 3.84405            | 4,208,930         | 9.24       | 0.00                  | 0                |               |
| R2032                     | On | 02/02/2023 | Bond Future | 10.39      | Call      |           | 2,618.85000        | 2.61885            | 2,323,630         | 9.25       | 0.00                  | 0                |               |
| R2032                     | On | 02/02/2023 | Bond Future | 10.39      | Put       |           | 3,815.62000        | 3.81562            | 4,178,710         | 9.25       | 0.00                  | 0                |               |
| <b>Total R2032 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>9,95</b>   |
| <b>Total For R2032</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>106,417,681.02</b> | <b>1,197</b>     | <b>150,86</b> |
| R2035                     | On | 05/05/2022 | Bond Future |            |           | 10.57672  | 89.89413           | 10.48637           | 90.46956          | 11.30      | 0.00                  | 0                | 75,10         |
| R2035                     | On | 04/08/2022 | Bond Future |            |           | 10.76435  | 91.07216           | 10.67010           | 91.65626          | 10.86      | 0.00                  | 0                | 48,48         |
| R2035                     | On | 03/11/2022 | Bond Future |            |           | 10.93366  | 87.91368           | 10.83560           | 88.50657          | 11.03      | 0.00                  | 0                |               |
| R2035                     | On | 02/02/2023 | Bond Future |            |           | 11.09487  | 89.34398           | 10.99273           | 89.94671          | 10.58      | 0.00                  | 0                |               |
| <b>Total R2035 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>123,60</b> |
| R2035                     | On | 05/05/2022 | Bond Future | 10.72      | Call      |           | 2,560.69000        | 2.56069            | 2,191,810         | 11.58      | 0.00                  | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 10.72      | Put       |           | 1,083.58000        | 1.08358            | 1,290,130         | 11.58      | 0.00                  | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 10.82      | Call      |           | 2,987.08000        | 2.98708            | 2,588,570         | 11.74      | 0.00                  | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 10.82      | Put       |           | 888.44000          | 0.88844            | 1,065,360         | 11.74      | 0.00                  | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 11.63      | Call      |           | 7,062.63000        | 7.06263            | 6,525,930         | 13.18      | 0.00                  | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 12.64      | Put       |           | 10.44000           | 0.01044            | 13,530            | 14.25      | 0.00                  | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 11.63      | Put       |           | 156.09000          | 0.15609            | 194,820           | 13.18      | 0.00                  | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 11.64      | Call      |           | 7,115.85000        | 7.11585            | 6,578,310         | 13.19      | 0.00                  | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 11.64      | Put       |           | 152.38000          | 0.15238            | 190,270           | 13.19      | 0.00                  | 0                |               |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2035            | On | 05/05/2022 | Bond Future | 11.65  | Call       |           |           | 7,169.04000        | 7.16904            | 6,630,680         | 13.21      | 0.00  | 0                |            |
| R2035            | On | 05/05/2022 | Bond Future | 11.65  | Put        |           |           | 148.70000          | 0.14870            | 185,770           | 13.21      | 0.00  | 0                |            |
| R2035            | On | 05/05/2022 | Bond Future | 12.64  | Call       |           |           | 12,387.57000       | 12.38757           | 11,815,230        | 14.25      | 0.00  | 0                |            |
| R2035            | On | 04/08/2022 | Bond Future | 10.53  | Call       |           |           | 2,182.65000        | 2.18265            | 1,915,970         | 10.89      | 0.00  | 0                | 40         |
| R2035            | On | 04/08/2022 | Bond Future | 10.53  | Put        |           |           | 3,061.23000        | 3.06123            | 3,378,650         | 10.89      | 0.00  | 0                |            |
| R2035            | On | 04/08/2022 | Bond Future | 10.73  | Call       |           |           | 2,818.22000        | 2.81822            | 2,506,460         | 11.09      | 0.00  | 0                |            |
| R2035            | On | 04/08/2022 | Bond Future | 10.73  | Put        |           |           | 2,446.35000        | 2.44635            | 2,718,690         | 11.09      | 0.00  | 0                |            |
| R2035            | On | 04/08/2022 | Bond Future | 9.53   | Call       |           |           | 286.14000          | 0.28614            | 225,760           | 9.56       | 0.00  | 0                | 40         |
| R2035            | On | 04/08/2022 | Bond Future | 9.53   | Put        |           |           | 7,812.58000        | 7.81258            | 8,336,300         | 9.56       | 0.00  | 0                |            |
| R2035            | On | 04/08/2022 | Bond Future | 9.84   | Call       |           |           | 643.25000          | 0.64325            | 529,770           | 10.03      | 0.00  | 0                | 10         |
| R2035            | On | 04/08/2022 | Bond Future | 9.84   | Put        |           |           | 6,035.87000        | 6.03587            | 6,506,490         | 10.03      | 0.00  | 0                |            |
| R2035            | On | 04/08/2022 | Bond Future | 12.18  | Call       |           |           | 9,190.36000        | 9.19036            | 8,672,640         | 13.34      | 0.00  | 0                |            |
| R2035            | On | 04/08/2022 | Bond Future | 12.18  | Put        |           |           | 465.12000          | 0.46512            | 531,500           | 13.34      | 0.00  | 0                | 40         |
| R2035            | On | 04/08/2022 | Bond Future | 10.64  | Call       |           |           | 2,521.98000        | 2.52198            | 2,230,260         | 11.00      | 0.00  | 0                |            |
| R2035            | On | 04/08/2022 | Bond Future | 10.64  | Put        |           |           | 2,709.69000        | 2.70969            | 3,002,070         | 11.00      | 0.00  | 0                | 10         |
| R2035            | On | 04/08/2022 | Bond Future | 10.72  | Call       |           |           | 2,784.50000        | 2.78450            | 2,474,940         | 11.08      | 0.00  | 0                |            |
| R2035            | On | 04/08/2022 | Bond Future | 10.72  | Put        |           |           | 2,474.56000        | 2.47456            | 2,749,100         | 11.08      | 0.00  | 0                |            |
| R2035            | On | 04/08/2022 | Bond Future | 10.74  | Call       |           |           | 2,852.13000        | 2.85213            | 2,538,170         | 11.10      | 0.00  | 0                |            |
| R2035            | On | 04/08/2022 | Bond Future | 10.74  | Put        |           |           | 2,418.40000        | 2.41840            | 2,688,540         | 11.10      | 0.00  | 0                |            |
| R2035            | On | 04/08/2022 | Bond Future | 11.13  | Call       |           |           | 4,354.34000        | 4.35434            | 3,962,140         | 11.68      | 0.00  | 0                |            |
| R2035            | On | 04/08/2022 | Bond Future | 11.13  | Put        |           |           | 1,555.92000        | 1.55592            | 1,747,820         | 11.68      | 0.00  | 0                | 10         |
| R2035            | On | 03/11/2022 | Bond Future | 10.57  | Put        |           |           | 4,059.39000        | 4.05939            | 4,396,260         | 10.88      | 0.00  | 0                | 50         |
| R2035            | On | 03/11/2022 | Bond Future | 10.99  | Call       |           |           | 3,717.46000        | 3.71746            | 3,385,110         | 11.23      | 0.00  | 0                |            |
| R2035            | On | 03/11/2022 | Bond Future | 10.99  | Put        |           |           | 2,786.53000        | 2.78653            | 3,047,070         | 11.23      | 0.00  | 0                | 50         |
| R2035            | On | 03/11/2022 | Bond Future | 11.14  | Put        |           |           | 2,434.53000        | 2.43453            | 2,669,720         | 11.41      | 0.00  | 0                |            |
| R2035            | On | 03/11/2022 | Bond Future | 11.15  | Call       |           |           | 4,293.32000        | 4.29332            | 3,933,990         | 11.42      | 0.00  | 0                |            |
| R2035            | On | 03/11/2022 | Bond Future | 11.15  | Put        |           |           | 2,412.60000        | 2.41260            | 2,646,160         | 11.42      | 0.00  | 0                |            |
| R2035            | On | 03/11/2022 | Bond Future | 9.82   | Call       |           |           | 813.96000          | 0.81396            | 694,460           | 10.04      | 0.00  | 0                | 50         |
| R2035            | On | 03/11/2022 | Bond Future | 9.82   | Put        |           |           | 7,307.66000        | 7.30766            | 7,781,050         | 10.04      | 0.00  | 0                |            |
| R2035            | On | 03/11/2022 | Bond Future | 10.57  | Call       |           |           | 2,424.23000        | 2.42423            | 2,168,210         | 10.88      | 0.00  | 0                |            |
| R2035            | On | 03/11/2022 | Bond Future | 11.13  | Call       |           |           | 4,219.44000        | 4.21944            | 3,863,390         | 11.40      | 0.00  | 0                |            |
| R2035            | On | 03/11/2022 | Bond Future | 11.13  | Put        |           |           | 2,456.63000        | 2.45663            | 2,693,470         | 11.40      | 0.00  | 0                |            |
| R2035            | On | 03/11/2022 | Bond Future | 11.14  | Call       |           |           | 4,256.32000        | 4.25632            | 3,898,620         | 11.41      | 0.00  | 0                |            |
| R2035            | On | 02/02/2023 | Bond Future | 10.66  | Call       |           |           | 2,681.03000        | 2.68103            | 2,423,920         | 10.33      | 0.00  | 0                |            |
| R2035            | On | 02/02/2023 | Bond Future | 10.66  | Put        |           |           | 4,686.70000        | 4.68670            | 5,032,320         | 10.33      | 0.00  | 0                | 50         |
| R2035            | On | 02/02/2023 | Bond Future | 10.86  | Call       |           |           | 3,239.75000        | 3.23975            | 2,949,970         | 10.48      | 0.00  | 0                |            |
| R2035            | On | 02/02/2023 | Bond Future | 10.86  | Put        |           |           | 4,032.02000        | 4.03202            | 4,344,970         | 10.48      | 0.00  | 0                |            |
| R2035            | On | 02/02/2023 | Bond Future | 10.88  | Call       |           |           | 3,298.34000        | 3.29834            | 3,005,340         | 10.49      | 0.00  | 0                |            |
| R2035            | On | 02/02/2023 | Bond Future | 10.88  | Put        |           |           | 3,970.57000        | 3.97057            | 4,280,300         | 10.49      | 0.00  | 0                |            |
| R2035            | On | 02/02/2023 | Bond Future | 11.06  | Call       |           |           | 3,849.26000        | 3.84926            | 3,527,730         | 10.62      | 0.00  | 0                |            |

| 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 | 02/02/2023 | Bond Future | 11.06  | Put        |           |           | 3,451.62000        | 3.45162            | 3,732,820         | 10.62      | 0.00        | 0                | 58            |
| R2035                     | On | 02/02/2023 | Bond Future | 9.81   | Call       |           |           | 957.49000          | 0.95749            | 833,380           | 9.73       | 0.00        | 0                | 58            |
| R2035                     | On | 02/02/2023 | Bond Future | 9.81   | Put        |           |           | 8,394.83000        | 8.39483            | 8,873,450         | 9.73       | 0.00        | 0                |               |
| R2035                     | On | 02/02/2023 | Bond Future | 10.87  | Call       |           |           | 3,268.98000        | 3.26898            | 2,977,590         | 10.49      | 0.00        | 0                |               |
| R2035                     | On | 02/02/2023 | Bond Future | 10.87  | Put        |           |           | 4,001.20000        | 4.00120            | 4,312,540         | 10.49      | 0.00        | 0                |               |
| <b>Total R2035 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,95</b>   |
| <b>Total For R2035</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>128,58</b> |
| R2037                     | On | 05/05/2022 | Bond Future |        |            | 10.75324  | 85.82399  | 10.66801           | 86.37276           |                   | 12.04      | 0.00        | 0                | 84,98         |
| R2037                     | On | 04/08/2022 | Bond Future |        |            | 10.93437  | 82.73095  | 10.84558           | 83.28788           |                   | 12.17      | 0.00        | 0                | 52,42         |
| R2037                     | On | 03/11/2022 | Bond Future |        |            | 11.09610  | 83.91793  | 11.00388           | 84.48329           |                   | 11.79      | 0.00        | 0                |               |
| R2037                     | On | 02/02/2023 | Bond Future |        |            | 11.25285  | 80.99078  | 11.15694           | 81.56548           |                   | 11.92      | 0.00        | 0                |               |
| <b>Total R2037 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>137,40</b> |
| R2037                     | On | 05/05/2022 | Bond Future | 11.82  | Call       |           |           | 7,146.08000        | 7.14608            | 6,633,310         | 13.97      | 0.00        | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.82  | Put        |           |           | 156.34000          | 0.15634            | 192,340           | 13.97      | 0.00        | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.83  | Call       |           |           | 7,199.18000        | 7.19918            | 6,685,630         | 13.99      | 0.00        | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.83  | Put        |           |           | 152.62000          | 0.15262            | 187,840           | 13.99      | 0.00        | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.84  | Call       |           |           | 7,252.30000        | 7.25230            | 6,737,980         | 14.00      | 0.00        | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.84  | Put        |           |           | 148.98000          | 0.14898            | 183,430           | 14.00      | 0.00        | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 10.89  | Call       |           |           | 2,798.40000        | 2.79840            | 2,502,420         | 12.33      | 0.00        | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 10.89  | Put        |           |           | 2,519.09000        | 2.51909            | 2,780,040         | 12.33      | 0.00        | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 10.90  | Call       |           |           | 2,832.49000        | 2.83249            | 2,534,400         | 12.34      | 0.00        | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 10.90  | Put        |           |           | 2,490.49000        | 2.49049            | 2,749,330         | 12.34      | 0.00        | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 11.21  | Call       |           |           | 3,995.73000        | 3.99573            | 3,636,530         | 12.80      | 0.00        | 0                | 1,02          |
| R2037                     | On | 04/08/2022 | Bond Future | 11.21  | Put        |           |           | 1,744.64000        | 1.74464            | 1,942,370         | 12.80      | 0.00        | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 11.42  | Call       |           |           | 4,881.66000        | 4.88166            | 4,487,130         | 13.18      | 0.00        | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 11.42  | Put        |           |           | 1,374.19000        | 1.37419            | 1,536,590         | 13.18      | 0.00        | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 10.10  | Call       |           |           | 777.29000          | 0.77729            | 652,320           | 11.26      | 0.00        | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 10.10  | Put        |           |           | 5,679.53000        | 5.67953            | 6,111,490         | 11.26      | 0.00        | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 11.95  | Call       |           |           | 7,301.06000        | 7.30106            | 6,839,760         | 14.15      | 0.00        | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 11.95  | Put        |           |           | 749.31000          | 0.74931            | 844,940           | 14.15      | 0.00        | 0                | 1,02          |
| R2037                     | On | 04/08/2022 | Bond Future | 10.91  | Call       |           |           | 2,866.56000        | 2.86656            | 2,566,380         | 12.36      | 0.00        | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 10.91  | Put        |           |           | 2,461.94000        | 2.46194            | 2,718,690         | 12.36      | 0.00        | 0                |               |
| R2037                     | On | 03/11/2022 | Bond Future | 11.32  | Put        |           |           | 2,435.25000        | 2.43525            | 2,656,190         | 12.11      | 0.00        | 0                |               |
| R2037                     | On | 03/11/2022 | Bond Future | 11.30  | Call       |           |           | 4,274.88000        | 4.27488            | 3,933,580         | 12.08      | 0.00        | 0                |               |
| R2037                     | On | 03/11/2022 | Bond Future | 11.30  | Put        |           |           | 2,479.66000        | 2.47966            | 2,703,720         | 12.08      | 0.00        | 0                |               |
| R2037                     | On | 03/11/2022 | Bond Future | 11.31  | Call       |           |           | 4,312.19000        | 4.31219            | 3,969,330         | 12.10      | 0.00        | 0                |               |
| R2037                     | On | 03/11/2022 | Bond Future | 11.31  | Put        |           |           | 2,457.36000        | 2.45736            | 2,679,860         | 12.10      | 0.00        | 0                |               |
| R2037                     | On | 03/11/2022 | Bond Future | 11.32  | Call       |           |           | 4,349.62000        | 4.34962            | 4,005,200         | 12.11      | 0.00        | 0                |               |
| R2037                     | On | 02/02/2023 | Bond Future | 11.05  | Call       |           |           | 3,431.68000        | 3.43168            | 3,148,520         | 11.96      | 0.00        | 0                |               |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2037                     | On | 02/02/2023 | Bond Future | 11.05      | Put       |           | 4,079.59000        | 4.07959            | 4,371,130         | 11.96      | 0.00        | 0                |               |
| R2037                     | On | 02/02/2023 | Bond Future | 11.03      | Call      |           | 3,372.13000        | 3.37213            | 3,091,990         | 11.94      | 0.00        | 0                |               |
| R2037                     | On | 02/02/2023 | Bond Future | 11.03      | Put       |           | 4,142.05000        | 4.14205            | 4,436,610         | 11.94      | 0.00        | 0                |               |
| R2037                     | On | 02/02/2023 | Bond Future | 11.04      | Call      |           | 3,401.84000        | 3.40184            | 3,120,190         | 11.95      | 0.00        | 0                |               |
| R2037                     | On | 02/02/2023 | Bond Future | 11.04      | Put       |           | 4,110.72000        | 4.11072            | 4,403,770         | 11.95      | 0.00        | 0                |               |
| <b>Total R2037 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,25</b>   |
| <b>Total For R2037</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>139,65</b> |
| R2040                     | On | 05/05/2022 | Bond Future |            |           | 10.87453  | 87.83196           | 10.78926           | 88.42283          | 12.66      | 0.00        | 0                | 62,54         |
| R2040                     | On | 04/08/2022 | Bond Future |            |           | 11.05051  | 84.51579           | 10.96170           | 85.11542          | 12.83      | 0.00        | 0                | 40,53         |
| R2040                     | On | 03/11/2022 | Bond Future |            |           | 11.20743  | 85.72845           | 11.11522           | 86.33717          | 12.43      | 0.00        | 0                |               |
| R2040                     | On | 02/02/2023 | Bond Future |            |           | 11.35954  | 82.57980           | 11.26368           | 83.19862          | 12.60      | 0.00        | 0                |               |
| <b>Total R2040 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>103,07</b> |
| R2040                     | On | 05/05/2022 | Bond Future | 9.82       | Call      |           | 76.69000           | 0.07669            | 50,680            | 11.05      | 0.00        | 0                | 1,20          |
| R2040                     | On | 05/05/2022 | Bond Future | 9.82       | Put       |           | 7,264.58000        | 7.26458            | 7,829,440         | 11.05      | 0.00        | 0                |               |
| R2040                     | On | 05/05/2022 | Bond Future | 10.57      | Call      |           | 1,162.76000        | 1.16276            | 940,830           | 12.41      | 0.00        | 0                | 1,20          |
| R2040                     | On | 05/05/2022 | Bond Future | 10.57      | Put       |           | 2,711.73000        | 2.71173            | 3,080,670         | 12.41      | 0.00        | 0                |               |
| R2040                     | On | 05/05/2022 | Bond Future | 11.90      | Call      |           | 7,421.72000        | 7.42172            | 6,874,980         | 14.83      | 0.00        | 0                |               |
| R2040                     | On | 05/05/2022 | Bond Future | 13.04      | Put       |           | 9.86000            | 0.00986            | 12,540            | 15.99      | 0.00        | 0                | 1,20          |
| R2040                     | On | 05/05/2022 | Bond Future | 11.90      | Put       |           | 198.34000          | 0.19834            | 242,470           | 14.83      | 0.00        | 0                |               |
| R2040                     | On | 05/05/2022 | Bond Future | 11.91      | Call      |           | 7,477.80000        | 7.47780            | 6,930,140         | 14.84      | 0.00        | 0                |               |
| R2040                     | On | 05/05/2022 | Bond Future | 11.91      | Put       |           | 193.81000          | 0.19381            | 237,020           | 14.84      | 0.00        | 0                |               |
| R2040                     | On | 05/05/2022 | Bond Future | 11.92      | Call      |           | 7,533.84000        | 7.53384            | 6,985,280         | 14.85      | 0.00        | 0                |               |
| R2040                     | On | 05/05/2022 | Bond Future | 11.92      | Put       |           | 189.32000          | 0.18932            | 231,630           | 14.85      | 0.00        | 0                |               |
| R2040                     | On | 05/05/2022 | Bond Future | 13.04      | Call      |           | 13,687.66000       | 13.68766           | 13,099,470        | 15.99      | 0.00        | 0                |               |
| R2040                     | On | 04/08/2022 | Bond Future | 11.03      | Call      |           | 3,066.10000        | 3.06610            | 2,741,690         | 12.87      | 0.00        | 0                |               |
| R2040                     | On | 04/08/2022 | Bond Future | 11.03      | Put       |           | 2,604.36000        | 2.60436            | 2,879,580         | 12.87      | 0.00        | 0                |               |
| R2040                     | On | 04/08/2022 | Bond Future | 12.24      | Call      |           | 8,663.35000        | 8.66335            | 8,148,180         | 15.00      | 0.00        | 0                |               |
| R2040                     | On | 04/08/2022 | Bond Future | 12.24      | Put       |           | 636.05000          | 0.63605            | 720,510           | 15.00      | 0.00        | 0                | 46            |
| R2040                     | On | 04/08/2022 | Bond Future | 9.70       | Call      |           | 234.79000          | 0.23479            | 185,660           | 11.29      | 0.00        | 0                | 46            |
| R2040                     | On | 04/08/2022 | Bond Future | 9.70       | Put       |           | 9,520.96000        | 9.52096            | 10,071,460        | 11.29      | 0.00        | 0                |               |
| R2040                     | On | 04/08/2022 | Bond Future | 10.70      | Call      |           | 1,964.23000        | 1.96423            | 1,718,110         | 12.45      | 0.00        | 0                | 46            |
| R2040                     | On | 04/08/2022 | Bond Future | 10.70      | Put       |           | 3,770.46000        | 3.77046            | 4,123,970         | 12.45      | 0.00        | 0                |               |
| R2040                     | On | 04/08/2022 | Bond Future | 11.04      | Call      |           | 3,103.12000        | 3.10312            | 2,776,430         | 12.88      | 0.00        | 0                |               |
| R2040                     | On | 04/08/2022 | Bond Future | 11.04      | Put       |           | 2,574.10000        | 2.57410            | 2,847,040         | 12.88      | 0.00        | 0                |               |
| R2040                     | On | 04/08/2022 | Bond Future | 11.05      | Call      |           | 3,140.34000        | 3.14034            | 2,811,390         | 12.89      | 0.00        | 0                |               |
| R2040                     | On | 04/08/2022 | Bond Future | 11.05      | Put       |           | 2,544.13000        | 2.54413            | 2,814,810         | 12.89      | 0.00        | 0                |               |
| R2040                     | On | 03/11/2022 | Bond Future | 11.40      | Put       |           | 2,742.01000        | 2.74201            | 2,984,860         | 12.88      | 0.00        | 0                |               |
| R2040                     | On | 03/11/2022 | Bond Future | 11.41      | Call      |           | 4,639.49000        | 4.63949            | 4,271,960         | 12.90      | 0.00        | 0                |               |
| R2040                     | On | 03/11/2022 | Bond Future | 11.41      | Put       |           | 2,717.51000        | 2.71751            | 2,958,700         | 12.90      | 0.00        | 0                |               |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Opt Interr    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2040                     | On | 03/11/2022 | Bond Future | 11.39      | Call      |           | 4,560.21000        | 4.56021            | 4,196,010         | 12.87      | 0.00                | 0                |               |
| R2040                     | On | 03/11/2022 | Bond Future | 11.39      | Put       |           | 2,766.44000        | 2.76644            | 3,010,960         | 12.87      | 0.00                | 0                |               |
| R2040                     | On | 03/11/2022 | Bond Future | 11.40      | Call      |           | 4,599.92000        | 4.59992            | 4,234,050         | 12.88      | 0.00                | 0                |               |
| R2040                     | On | 02/02/2023 | Bond Future | 11.11      | Call      |           | 3,513.12000        | 3.51312            | 3,215,560         | 12.48      | 0.00                | 0                |               |
| R2040                     | On | 02/02/2023 | Bond Future | 11.11      | Put       |           | 4,520.43000        | 4.52043            | 4,841,690         | 12.48      | 0.00                | 0                |               |
| R2040                     | On | 02/02/2023 | Bond Future | 11.12      | Call      |           | 3,544.92000        | 3.54492            | 3,245,700         | 12.49      | 0.00                | 0                |               |
| R2040                     | On | 02/02/2023 | Bond Future | 11.12      | Put       |           | 4,486.11000        | 4.48611            | 4,805,710         | 12.49      | 0.00                | 0                |               |
| R2040                     | On | 02/02/2023 | Bond Future | 11.10      | Call      |           | 3,481.77000        | 3.48177            | 3,185,860         | 12.47      | 0.00                | 0                |               |
| R2040                     | On | 02/02/2023 | Bond Future | 11.10      | Put       |           | 4,555.29000        | 4.55529            | 4,878,200         | 12.47      | 0.00                | 0                |               |
| <b>Total R2040 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>4,98</b>   |
| <b>Total For R2040</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>108,05</b> |
| R2044                     | On | 05/05/2022 | Bond Future |            |           | 10.92364  | 84.43922           | 10.83315           | 85.07808          | 13.38      | 8,866,118.10        | 105              | 49,96         |
| R2044                     | On | 04/08/2022 | Bond Future |            |           | 11.09115  | 81.20225           | 10.99695           | 81.85048          | 13.57      | 0.00                | 0                | 21,68         |
| R2044                     | On | 03/11/2022 | Bond Future |            |           | 11.24023  | 82.36743           | 11.14248           | 83.02540          | 13.15      | 0.00                | 0                |               |
| R2044                     | On | 02/02/2023 | Bond Future |            |           | 11.38452  | 79.29076           | 11.28296           | 79.95964          | 13.34      | 0.00                | 0                |               |
| <b>Total R2044 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>8,866,118.10</b> | <b>105</b>       | <b>71,64</b>  |
| R2044                     | On | 05/05/2022 | Bond Future | 11.91      | Call      |           | 7,323.56000        | 7.32356            | 6,737,440         | 15.69      | 0.00                | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.91      | Put       |           | 223.41000          | 0.22341            | 276,150           | 15.69      | 0.00                | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.92      | Call      |           | 7,379.65000        | 7.37965            | 6,792,470         | 15.71      | 0.00                | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.92      | Put       |           | 218.42000          | 0.21842            | 270,100           | 15.71      | 0.00                | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.93      | Call      |           | 7,435.70000        | 7.43570            | 6,847,470         | 15.72      | 0.00                | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.93      | Put       |           | 213.48000          | 0.21348            | 264,110           | 15.72      | 0.00                | 0                |               |
| R2044                     | On | 04/08/2022 | Bond Future | 11.10      | Call      |           | 3,259.98000        | 3.25998            | 2,901,320         | 13.70      | 0.00                | 0                |               |
| R2044                     | On | 04/08/2022 | Bond Future | 11.10      | Put       |           | 2,551.29000        | 2.55129            | 2,840,860         | 13.70      | 0.00                | 0                |               |
| R2044                     | On | 04/08/2022 | Bond Future | 11.08      | Call      |           | 3,183.96000        | 3.18396            | 2,830,190         | 13.67      | 0.00                | 0                |               |
| R2044                     | On | 04/08/2022 | Bond Future | 11.08      | Put       |           | 2,612.01000        | 2.61201            | 2,906,470         | 13.67      | 0.00                | 0                |               |
| R2044                     | On | 04/08/2022 | Bond Future | 11.09      | Call      |           | 3,221.76000        | 3.22176            | 2,865,550         | 13.69      | 0.00                | 0                |               |
| R2044                     | On | 04/08/2022 | Bond Future | 11.09      | Put       |           | 2,581.39000        | 2.58139            | 2,873,410         | 13.69      | 0.00                | 0                |               |
| R2044                     | On | 03/11/2022 | Bond Future | 11.40      | Put       |           | 2,864.01000        | 2.86401            | 3,131,640         | 13.63      | 0.00                | 0                |               |
| R2044                     | On | 03/11/2022 | Bond Future | 11.41      | Call      |           | 4,618.25000        | 4.61825            | 4,226,090         | 13.64      | 0.00                | 0                |               |
| R2044                     | On | 03/11/2022 | Bond Future | 11.41      | Put       |           | 2,838.52000        | 2.83852            | 3,104,330         | 13.64      | 0.00                | 0                |               |
| R2044                     | On | 03/11/2022 | Bond Future | 11.39      | Call      |           | 4,538.39000        | 4.53839            | 4,149,880         | 13.61      | 0.00                | 0                |               |
| R2044                     | On | 03/11/2022 | Bond Future | 11.39      | Put       |           | 2,889.45000        | 2.88945            | 3,158,910         | 13.61      | 0.00                | 0                |               |
| R2044                     | On | 03/11/2022 | Bond Future | 11.40      | Call      |           | 4,578.39000        | 4.57839            | 4,188,050         | 13.63      | 0.00                | 0                |               |
| R2044                     | On | 02/02/2023 | Bond Future | 11.15      | Call      |           | 3,646.14000        | 3.64614            | 3,320,790         | 13.25      | 0.00                | 0                |               |
| R2044                     | On | 02/02/2023 | Bond Future | 11.15      | Put       |           | 4,536.10000        | 4.53610            | 4,879,630         | 13.25      | 0.00                | 0                |               |
| R2044                     | On | 02/02/2023 | Bond Future | 11.16      | Call      |           | 3,678.70000        | 3.67870            | 3,351,550         | 13.26      | 0.00                | 0                |               |
| R2044                     | On | 02/02/2023 | Bond Future | 11.16      | Put       |           | 4,501.15000        | 4.50115            | 4,842,880         | 13.26      | 0.00                | 0                |               |
| R2044                     | On | 02/02/2023 | Bond Future | 11.14      | Call      |           | 3,613.72000        | 3.61372            | 3,290,160         | 13.24      | 0.00                | 0                |               |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Opt Interr    |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2044                     | On | 02/02/2023 | Bond Future | 11.14  | Put        |           |           | 4,571.28000        | 4.57128            | 4,916,600         | 13.24      | 0.00                | 0                |               |
| <b>Total R2044 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         |               |
| <b>Total For R2044</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>8,866,118.10</b> | <b>105</b>       | <b>71,64</b>  |
| R2048                     | On | 05/05/2022 | Bond Future |        |            | 10.84715  | 83.59311  | 10.75658           | 84.25546           |                   | 13.88      | 0.00                | 0                | 190,76        |
| R2048                     | On | 04/08/2022 | Bond Future |        |            | 11.00657  | 84.68782  | 10.91230           | 85.35988           |                   | 13.37      | 0.00                | 0                | 6,0           |
| R2048                     | On | 03/11/2022 | Bond Future |        |            | 11.14946  | 81.50031  | 11.05163           | 82.18239           |                   | 13.65      | 0.00                | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future |        |            | 11.28487  | 82.82719  | 11.18328           | 83.52057           |                   | 13.12      | 0.00                | 0                |               |
| <b>Total R2048 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>196,77</b> |
| R2048                     | On | 05/05/2022 | Bond Future | 11.79  | Call       |           |           | 7,283.11000        | 7.28311            | 6,678,900         | 16.09      | 0.00                | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.79  | Put        |           |           | 242.65000          | 0.24265            | 300,790           | 16.09      | 0.00                | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.80  | Call       |           |           | 7,340.53000        | 7.34053            | 6,735,150         | 16.11      | 0.00                | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.80  | Put        |           |           | 237.16000          | 0.23716            | 294,130           | 16.11      | 0.00                | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.81  | Call       |           |           | 7,397.99000        | 7.39799            | 6,791,460         | 16.12      | 0.00                | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.81  | Put        |           |           | 231.79000          | 0.23179            | 287,610           | 16.12      | 0.00                | 0                |               |
| R2048                     | On | 04/08/2022 | Bond Future | 9.70   | Call       |           |           | 254.78000          | 0.25478            | 198,370           | 11.75      | 0.00                | 0                | 2,46          |
| R2048                     | On | 04/08/2022 | Bond Future | 9.70   | Put        |           |           | 9,836.41000        | 9.83641            | 10,452,060        | 11.75      | 0.00                | 0                |               |
| R2048                     | On | 04/08/2022 | Bond Future | 10.40  | Call       |           |           | 1,304.30000        | 1.30430            | 1,101,380         | 12.45      | 0.00                | 0                | 2,46          |
| R2048                     | On | 04/08/2022 | Bond Future | 10.40  | Put        |           |           | 5,132.30000        | 5.13230            | 5,601,440         | 12.45      | 0.00                | 0                |               |
| R2048                     | On | 04/08/2022 | Bond Future | 10.98  | Call       |           |           | 3,190.49000        | 3.19049            | 2,827,970         | 13.34      | 0.00                | 0                |               |
| R2048                     | On | 04/08/2022 | Bond Future | 10.98  | Put        |           |           | 2,706.87000        | 2.70687            | 3,016,410         | 13.34      | 0.00                | 0                |               |
| R2048                     | On | 04/08/2022 | Bond Future | 10.99  | Call       |           |           | 3,229.61000        | 3.22961            | 2,864,510         | 13.36      | 0.00                | 0                |               |
| R2048                     | On | 04/08/2022 | Bond Future | 10.99  | Put        |           |           | 2,674.98000        | 2.67498            | 2,981,940         | 13.36      | 0.00                | 0                |               |
| R2048                     | On | 04/08/2022 | Bond Future | 11.00  | Call       |           |           | 3,268.95000        | 3.26895            | 2,901,270         | 13.37      | 0.00                | 0                |               |
| R2048                     | On | 04/08/2022 | Bond Future | 11.00  | Put        |           |           | 2,643.41000        | 2.64341            | 2,947,790         | 13.37      | 0.00                | 0                |               |
| R2048                     | On | 03/11/2022 | Bond Future | 11.30  | Put        |           |           | 2,924.10000        | 2.92410            | 3,202,340         | 13.99      | 0.00                | 0                |               |
| R2048                     | On | 03/11/2022 | Bond Future | 11.31  | Call       |           |           | 4,677.49000        | 4.67749            | 4,271,720         | 14.01      | 0.00                | 0                |               |
| R2048                     | On | 03/11/2022 | Bond Future | 11.31  | Put        |           |           | 2,897.71000        | 2.89771            | 3,174,020         | 14.01      | 0.00                | 0                |               |
| R2048                     | On | 03/11/2022 | Bond Future | 11.32  | Call       |           |           | 4,718.82000        | 4.71882            | 4,311,140         | 14.02      | 0.00                | 0                |               |
| R2048                     | On | 03/11/2022 | Bond Future | 11.32  | Put        |           |           | 2,871.54000        | 2.87154            | 3,145,940         | 14.02      | 0.00                | 0                |               |
| R2048                     | On | 03/11/2022 | Bond Future | 11.30  | Call       |           |           | 4,636.28000        | 4.63628            | 4,232,440         | 13.99      | 0.00                | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.06  | Call       |           |           | 3,747.77000        | 3.74777            | 3,409,710         | 12.96      | 0.00                | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.06  | Put        |           |           | 4,603.55000        | 4.60355            | 4,958,870         | 12.96      | 0.00                | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.07  | Call       |           |           | 3,781.74000        | 3.78174            | 3,441,790         | 12.97      | 0.00                | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.07  | Put        |           |           | 4,567.50000        | 4.56750            | 4,920,930         | 12.97      | 0.00                | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.08  | Call       |           |           | 3,815.52000        | 3.81552            | 3,473,690         | 12.98      | 0.00                | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.08  | Put        |           |           | 4,531.38000        | 4.53138            | 4,882,930         | 12.98      | 0.00                | 0                |               |
| <b>Total R2048 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>4,86</b>   |
| <b>Total For R2048</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>201,57</b> |
| R209                      | On | 05/05/2022 | Bond Future |        |            | 10.54603  | 69.70531  | 10.45573           | 70.21015           |                   | 12.68      | 0.00                | 0                | 21,16         |

| 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 | 04/08/2022 |        |            | 10.70623  | 70.65040  | 10.61253           | 71.16269           |                   | 12.22      | 0.00        | 0                | 1,54         |
| R209                     | On | 03/11/2022 |        |            | 10.85742  | 68.51832  | 10.76028           | 69.03832           |                   | 12.38      | 0.00        | 0                | 2,74         |
| R209                     | On | 02/02/2023 |        |            | 11.00004  | 69.60343  | 10.89931           | 70.13204           |                   | 11.91      | 0.00        | 0                |              |
| <b>Total R209 Future</b> |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>25,45</b> |
| R209                     | On | 05/05/2022 | 9.50   | Call       |           |           | 59.76000           | 0.05976            | 38,210            | 10.96      | 0.00        | 0                | 2,97         |
| R209                     | On | 05/05/2022 | 9.50   | Put        |           |           | 5,734.18000        | 5.73418            | 6,217,470         | 10.96      | 0.00        | 0                |              |
| R209                     | On | 05/05/2022 | 9.75   | Call       |           |           | 188.37000          | 0.18837            | 131,670           | 11.38      | 0.00        | 0                | 8,54         |
| R209                     | On | 05/05/2022 | 9.75   | Put        |           |           | 4,318.00000        | 4.31800            | 4,766,140         | 11.38      | 0.00        | 0                |              |
| R209                     | On | 05/05/2022 | 10.25  | Call       |           |           | 935.23000          | 0.93523            | 744,870           | 12.32      | 0.00        | 0                |              |
| R209                     | On | 05/05/2022 | 10.75  | Put        |           |           | 823.60000          | 0.82360            | 987,470           | 13.03      | 0.00        | 0                | 1,04         |
| R209                     | On | 05/05/2022 | 11.43  | Call       |           |           | 5,378.35000        | 5.37835            | 4,920,650         | 14.46      | 0.00        | 0                |              |
| R209                     | On | 05/05/2022 | 11.43  | Put        |           |           | 194.02000          | 0.19402            | 241,160           | 14.46      | 0.00        | 0                |              |
| R209                     | On | 05/05/2022 | 11.44  | Call       |           |           | 5,424.40000        | 5.42440            | 4,965,760         | 14.48      | 0.00        | 0                |              |
| R209                     | On | 05/05/2022 | 11.44  | Put        |           |           | 189.75000          | 0.18975            | 235,950           | 14.48      | 0.00        | 0                |              |
| R209                     | On | 05/05/2022 | 10.25  | Put        |           |           | 2,104.94000        | 2.10494            | 2,419,420         | 12.32      | 0.00        | 0                | 11,00        |
| R209                     | On | 05/05/2022 | 11.45  | Call       |           |           | 5,470.55000        | 5.47055            | 5,010,980         | 14.50      | 0.00        | 0                |              |
| R209                     | On | 05/05/2022 | 11.45  | Put        |           |           | 185.63000          | 0.18563            | 230,900           | 14.50      | 0.00        | 0                |              |
| R209                     | On | 05/05/2022 | 12.00  | Call       |           |           | 8,012.25000        | 8.01225            | 7,520,290         | 15.30      | 0.00        | 0                |              |
| R209                     | On | 05/05/2022 | 12.00  | Put        |           |           | 47.12000           | 0.04712            | 60,000            | 15.30      | 0.00        | 0                | 12,00        |
| R209                     | On | 05/05/2022 | 10.75  | Call       |           |           | 2,449.95000        | 2.44995            | 2,108,980         | 13.03      | 0.00        | 0                |              |
| R209                     | On | 04/08/2022 | 10.58  | Call       |           |           | 2,184.43000        | 2.18443            | 1,928,430         | 12.31      | 0.00        | 0                |              |
| R209                     | On | 04/08/2022 | 10.58  | Put        |           |           | 2,363.53000        | 2.36353            | 2,619,820         | 12.31      | 0.00        | 0                |              |
| R209                     | On | 04/08/2022 | 10.59  | Call       |           |           | 2,212.55000        | 2.21255            | 1,954,550         | 12.32      | 0.00        | 0                |              |
| R209                     | On | 04/08/2022 | 10.59  | Put        |           |           | 2,336.53000        | 2.33653            | 2,590,820         | 12.32      | 0.00        | 0                |              |
| R209                     | On | 04/08/2022 | 10.57  | Call       |           |           | 2,156.30000        | 2.15630            | 1,902,310         | 12.30      | 0.00        | 0                |              |
| R209                     | On | 04/08/2022 | 10.57  | Put        |           |           | 2,390.59000        | 2.39059            | 2,648,890         | 12.30      | 0.00        | 0                |              |
| R209                     | On | 03/11/2022 | 9.25   | Put        |           |           | 9,135.19000        | 9.13519            | 9,604,760         | 11.10      | 0.00        | 0                |              |
| R209                     | On | 03/11/2022 | 9.50   | Put        |           |           | 7,733.92000        | 7.73392            | 8,180,050         | 11.14      | 0.00        | 0                |              |
| R209                     | On | 03/11/2022 | 10.00  | Call       |           |           | 1,066.75000        | 1.06675            | 924,840           | 11.52      | 0.00        | 0                |              |
| R209                     | On | 03/11/2022 | 10.00  | Put        |           |           | 5,335.18000        | 5.33518            | 5,713,270         | 11.52      | 0.00        | 0                | 6,00         |
| R209                     | On | 03/11/2022 | 10.50  | Call       |           |           | 2,115.94000        | 2.11594            | 1,890,280         | 12.15      | 0.00        | 0                |              |
| R209                     | On | 03/11/2022 | 10.50  | Put        |           |           | 3,537.01000        | 3.53701            | 3,831,350         | 12.15      | 0.00        | 0                |              |
| R209                     | On | 03/11/2022 | 9.25   | Call       |           |           | 286.98000          | 0.28698            | 236,550           | 11.10      | 0.00        | 0                | 6,00         |
| R209                     | On | 03/11/2022 | 11.00  | Put        |           |           | 2,231.29000        | 2.23129            | 2,445,370         | 12.63      | 0.00        | 0                | 6,00         |
| R209                     | On | 03/11/2022 | 11.01  | Call       |           |           | 3,536.37000        | 3.53637            | 3,228,940         | 12.64      | 0.00        | 0                |              |
| R209                     | On | 03/11/2022 | 11.01  | Put        |           |           | 2,210.70000        | 2.21070            | 2,423,270         | 12.64      | 0.00        | 0                |              |
| R209                     | On | 03/11/2022 | 11.02  | Call       |           |           | 3,568.27000        | 3.56827            | 3,259,360         | 12.66      | 0.00        | 0                |              |
| R209                     | On | 03/11/2022 | 11.02  | Put        |           |           | 2,190.27000        | 2.19027            | 2,401,360         | 12.66      | 0.00        | 0                |              |
| R209                     | On | 03/11/2022 | 9.50   | Call       |           |           | 455.22000          | 0.45522            | 381,350           | 11.14      | 0.00        | 0                |              |

| Contract Details         |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Interr   |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| R209                     | On | 03/11/2022 | Bond Future | 11.03      | Call      |           | 3,600.29000        | 3.60029            | 3,289,890         | 12.67      |  | 0.00        | 0                |              |
| R209                     | On | 03/11/2022 | Bond Future | 11.03      | Put       |           | 2,170.01000        | 2.17001            | 2,379,610         | 12.67      |  | 0.00        | 0                |              |
| R209                     | On | 03/11/2022 | Bond Future | 11.50      | Call      |           | 5,230.37000        | 5.23037            | 4,858,090         | 13.37      |  | 0.00        | 0                |              |
| R209                     | On | 03/11/2022 | Bond Future | 11.50      | Put       |           | 1,406.50000        | 1.40650            | 1,554,220         | 13.37      |  | 0.00        | 0                |              |
| R209                     | On | 03/11/2022 | Bond Future | 11.00      | Call      |           | 3,504.57000        | 3.50457            | 3,198,650         | 12.63      |  | 0.00        | 0                |              |
| R209                     | On | 02/02/2023 | Bond Future | 10.78      | Call      |           | 2,909.39000        | 2.90939            | 2,651,810         | 11.93      |  | 0.00        | 0                |              |
| R209                     | On | 02/02/2023 | Bond Future | 10.78      | Put       |           | 3,543.01000        | 3.54301            | 3,814,040         | 11.93      |  | 0.00        | 0                |              |
| R209                     | On | 02/02/2023 | Bond Future | 10.79      | Call      |           | 2,935.44000        | 2.93544            | 2,676,440         | 11.94      |  | 0.00        | 0                |              |
| R209                     | On | 02/02/2023 | Bond Future | 10.79      | Put       |           | 3,515.63000        | 3.51563            | 3,785,240         | 11.94      |  | 0.00        | 0                |              |
| R209                     | On | 02/02/2023 | Bond Future | 10.80      | Call      |           | 2,961.59000        | 2.96159            | 2,701,180         | 11.95      |  | 0.00        | 0                |              |
| R209                     | On | 02/02/2023 | Bond Future | 10.80      | Put       |           | 3,488.42000        | 3.48842            | 3,756,620         | 11.95      |  | 0.00        | 0                |              |
| <b>Total R209 Option</b> |    |            |             |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>53,60</b> |
| <b>Total For R209</b>    |    |            |             |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>79,05</b> |
| R210                     | On | 05/05/2022 | Bond Future |            |           | 218.76451 | 218.76451          | 218.24950          | 218.24950         |            |  | 0.00        | 0                | 1,00         |
| R210                     | On | 04/08/2022 | Bond Future |            |           | 221.78367 | 221.78367          | 221.26328          | 221.26328         |            |  | 0.00        | 0                | 20           |
| R210                     | On | 03/11/2022 | Bond Future |            |           | 222.07916 | 222.07916          | 221.55393          | 221.55393         |            |  | 0.00        | 0                |              |
| R210                     | On | 02/02/2023 | Bond Future |            |           | 225.63775 | 225.63775          | 225.10533          | 225.10533         |            |  | 0.00        | 0                |              |
| <b>Total R210 Future</b> |    |            |             |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,30</b>  |
| <b>Total For R210</b>    |    |            |             |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,30</b>  |
| R213                     | On | 05/05/2022 | Bond Future |            |           | 10.05402  | 83.75777           | 9.94298            | 84.32453          | 9.75       |  | 0.00        | 0                | 25,15        |
| R213                     | On | 04/08/2022 | Bond Future |            |           | 10.25141  | 84.85707           | 10.13519           | 85.43236          | 9.31       |  | 0.00        | 0                |              |
| R213                     | On | 03/11/2022 | Bond Future |            |           | 10.43041  | 82.55427           | 10.30902           | 83.13812          | 9.35       |  | 0.00        | 0                |              |
| R213                     | On | 02/02/2023 | Bond Future |            |           | 10.60059  | 83.89502           | 10.47359           | 84.48845          | 9.06       |  | 0.00        | 0                |              |
| <b>Total R213 Future</b> |    |            |             |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>25,15</b> |
| R213                     | On | 05/05/2022 | Bond Future | 10.63      | Call      |           | 3,793.05000        | 3.79305            | 3,327,400         | 10.91      |  | 0.00        | 0                |              |
| R213                     | On | 05/05/2022 | Bond Future | 10.63      | Put       |           | 364.99000          | 0.36499            | 466,100           | 10.91      |  | 0.00        | 0                |              |
| R213                     | On | 05/05/2022 | Bond Future | 10.64      | Call      |           | 3,833.98000        | 3.83398            | 3,366,540         | 10.92      |  | 0.00        | 0                |              |
| R213                     | On | 05/05/2022 | Bond Future | 10.64      | Put       |           | 357.38000          | 0.35738            | 456,700           | 10.92      |  | 0.00        | 0                |              |
| R213                     | On | 05/05/2022 | Bond Future | 10.65      | Call      |           | 3,875.11000        | 3.87511            | 3,405,900         | 10.94      |  | 0.00        | 0                |              |
| R213                     | On | 05/05/2022 | Bond Future | 10.65      | Put       |           | 350.02000          | 0.35002            | 447,570           | 10.94      |  | 0.00        | 0                |              |
| R213                     | On | 04/08/2022 | Bond Future | 9.90       | Call      |           | 1,522.46000        | 1.52246            | 1,286,360         | 9.24       |  | 0.00        | 0                |              |
| R213                     | On | 04/08/2022 | Bond Future | 9.90       | Put       |           | 2,702.58000        | 2.70258            | 3,041,770         | 9.24       |  | 0.00        | 0                |              |
| R213                     | On | 04/08/2022 | Bond Future | 9.88       | Call      |           | 1,479.48000        | 1.47948            | 1,247,860         | 9.22       |  | 0.00        | 0                |              |
| R213                     | On | 04/08/2022 | Bond Future | 9.88       | Put       |           | 2,760.95000        | 2.76095            | 3,104,620         | 9.22       |  | 0.00        | 0                |              |
| R213                     | On | 04/08/2022 | Bond Future | 9.89       | Call      |           | 1,500.88000        | 1.50088            | 1,267,030         | 9.23       |  | 0.00        | 0                |              |
| R213                     | On | 04/08/2022 | Bond Future | 9.89       | Put       |           | 2,731.65000        | 2.73165            | 3,073,090         | 9.23       |  | 0.00        | 0                |              |
| R213                     | On | 03/11/2022 | Bond Future | 9.19       | Put       |           | 6,215.38000        | 6.21538            | 6,695,900         | 8.60       |  | 0.00        | 0                |              |
| R213                     | On | 03/11/2022 | Bond Future | 9.84       | Call      |           | 1,513.61000        | 1.51361            | 1,303,140         | 9.08       |  | 0.00        | 0                |              |
| R213                     | On | 03/11/2022 | Bond Future | 9.84       | Put       |           | 3,820.41000        | 3.82041            | 4,193,790         | 9.08       |  | 0.00        | 0                | 40           |



| Contract Details         |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere   |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| R213                     | On | 03/11/2022 | Bond Future | 10.19      | Put       |           | 2,837.86000        | 2.83786            | 3,147,650         | 9.31       | 0.00        | 0                | 47           |
| R213                     | On | 03/11/2022 | Bond Future | 10.37      | Call      |           | 2,708.60000        | 2.70860            | 2,402,410         | 9.44       | 0.00        | 0                |              |
| R213                     | On | 03/11/2022 | Bond Future | 10.37      | Put       |           | 2,414.64000        | 2.41464            | 2,692,300         | 9.44       | 0.00        | 0                | 20           |
| R213                     | On | 03/11/2022 | Bond Future | 9.13       | Call      |           | 522.54000          | 0.52254            | 426,670           | 8.60       | 0.00        | 0                | 20           |
| R213                     | On | 03/11/2022 | Bond Future | 9.13       | Put       |           | 6,481.04000        | 6.48104            | 6,969,020         | 8.60       | 0.00        | 0                |              |
| R213                     | On | 03/11/2022 | Bond Future | 9.19       | Call      |           | 573.15000          | 0.57315            | 469,820           | 8.60       | 0.00        | 0                | 47           |
| R213                     | On | 03/11/2022 | Bond Future | 10.39      | Put       |           | 2,371.19000        | 2.37119            | 2,645,350         | 9.45       | 0.00        | 0                |              |
| R213                     | On | 03/11/2022 | Bond Future | 10.40      | Call      |           | 2,787.66000        | 2.78766            | 2,476,220         | 9.46       | 0.00        | 0                |              |
| R213                     | On | 03/11/2022 | Bond Future | 10.40      | Put       |           | 2,349.57000        | 2.34957            | 2,621,980         | 9.46       | 0.00        | 0                |              |
| R213                     | On | 03/11/2022 | Bond Future | 9.98       | Call      |           | 1,793.57000        | 1.79357            | 1,557,660         | 9.18       | 0.00        | 0                |              |
| R213                     | On | 03/11/2022 | Bond Future | 9.98       | Put       |           | 3,403.22000        | 3.40322            | 3,751,160         | 9.18       | 0.00        | 0                | 20           |
| R213                     | On | 03/11/2022 | Bond Future | 10.19      | Call      |           | 2,260.19000        | 2.26019            | 1,986,130         | 9.31       | 0.00        | 0                |              |
| R213                     | On | 03/11/2022 | Bond Future | 10.38      | Call      |           | 2,735.01000        | 2.73501            | 2,427,060         | 9.44       | 0.00        | 0                |              |
| R213                     | On | 03/11/2022 | Bond Future | 10.38      | Put       |           | 2,392.97000        | 2.39297            | 2,668,870         | 9.44       | 0.00        | 0                |              |
| R213                     | On | 03/11/2022 | Bond Future | 10.39      | Call      |           | 2,761.27000        | 2.76127            | 2,451,580         | 9.45       | 0.00        | 0                |              |
| R213                     | On | 02/02/2023 | Bond Future | 10.01      | Call      |           | 1,895.74000        | 1.89574            | 1,666,810         | 8.76       | 0.00        | 0                |              |
| R213                     | On | 02/02/2023 | Bond Future | 10.01      | Put       |           | 4,109.57000        | 4.10957            | 4,474,070         | 8.76       | 0.00        | 0                | 47           |
| R213                     | On | 02/02/2023 | Bond Future | 10.21      | Call      |           | 2,311.42000        | 2.31142            | 2,050,810         | 8.88       | 0.00        | 0                |              |
| R213                     | On | 02/02/2023 | Bond Future | 10.21      | Put       |           | 3,560.91000        | 3.56091            | 3,893,730         | 8.88       | 0.00        | 0                |              |
| R213                     | On | 02/02/2023 | Bond Future | 10.23      | Call      |           | 2,355.54000        | 2.35554            | 2,091,770         | 8.90       | 0.00        | 0                |              |
| R213                     | On | 02/02/2023 | Bond Future | 10.23      | Put       |           | 3,509.37000        | 3.50937            | 3,839,030         | 8.90       | 0.00        | 0                |              |
| R213                     | On | 02/02/2023 | Bond Future | 10.35      | Call      |           | 2,627.79000        | 2.62779            | 2,345,200         | 8.97       | 0.00        | 0                |              |
| R213                     | On | 02/02/2023 | Bond Future | 10.35      | Put       |           | 3,210.63000        | 3.21063            | 3,521,470         | 8.97       | 0.00        | 0                | 47           |
| R213                     | On | 02/02/2023 | Bond Future | 9.16       | Call      |           | 677.82000          | 0.67782            | 570,010           | 8.35       | 0.00        | 0                | 47           |
| R213                     | On | 02/02/2023 | Bond Future | 9.16       | Put       |           | 7,152.81000        | 7.15281            | 7,638,430         | 8.35       | 0.00        | 0                |              |
| R213                     | On | 02/02/2023 | Bond Future | 10.22      | Call      |           | 2,333.59000        | 2.33359            | 2,071,390         | 8.89       | 0.00        | 0                |              |
| R213                     | On | 02/02/2023 | Bond Future | 10.22      | Put       |           | 3,535.23000        | 3.53523            | 3,866,460         | 8.89       | 0.00        | 0                |              |
| <b>Total R213 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,45</b>  |
| <b>Total For R213</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>28,64</b> |
| R214                     | On | 05/05/2022 | Bond Future |            |           | 10.85319  | 66.61939           | 10.75766           | 67.17175          | 13.84      | 0.00        | 0                | 16,38        |
| R214                     | On | 04/08/2022 | Bond Future |            |           | 11.01380  | 67.49183           | 10.91462           | 68.05221          | 13.35      | 0.00        | 0                | 1,33         |
| R214                     | On | 03/11/2022 | Bond Future |            |           | 11.15793  | 65.19058           | 11.05521           | 65.75937          | 13.61      | 0.00        | 0                |              |
| R214                     | On | 02/02/2023 | Bond Future |            |           | 11.29440  | 66.25170           | 11.18795           | 66.82989          | 13.11      | 0.00        | 0                |              |
| <b>Total R214 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>17,72</b> |
| R214                     | On | 05/05/2022 | Bond Future | 11.73      | Call      |           | 5,519.75000        | 5.51975            | 5,022,500         | 15.93      | 0.00        | 0                |              |
| R214                     | On | 05/05/2022 | Bond Future | 11.73      | Put       |           | 219.57000          | 0.21957            | 274,680           | 15.93      | 0.00        | 0                |              |
| R214                     | On | 05/05/2022 | Bond Future | 11.74      | Call      |           | 5,566.17000        | 5.56617            | 5,067,880         | 15.96      | 0.00        | 0                |              |
| R214                     | On | 05/05/2022 | Bond Future | 11.74      | Put       |           | 215.02000          | 0.21502            | 269,090           | 15.96      | 0.00        | 0                |              |
| R214                     | On | 05/05/2022 | Bond Future | 11.75      | Call      |           | 5,612.56000        | 5.61256            | 5,113,240         | 15.98      | 0.00        | 0                |              |

| Contract Details          |    |            | Strike             | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Opt Intere      |
|---------------------------|----|------------|--------------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|-----------------|
| R214                      | On | 05/05/2022 | Bond Future        | 11.75      | Put       |           | 210.51000          | 0.21051            | 263,550           | 15.98      | 0.00                  | 0                |                 |
| R214                      | On | 04/08/2022 | Bond Future        | 10.99      | Call      |           | 2,563.47000        | 2.56347            | 2,260,460         | 13.34      | 0.00                  | 0                |                 |
| R214                      | On | 04/08/2022 | Bond Future        | 10.99      | Put       |           | 2,136.87000        | 2.13687            | 2,394,240         | 13.34      | 0.00                  | 0                |                 |
| R214                      | On | 04/08/2022 | Bond Future        | 10.97      | Call      |           | 2,501.82000        | 2.50182            | 2,203,130         | 13.31      | 0.00                  | 0                |                 |
| R214                      | On | 04/08/2022 | Bond Future        | 10.97      | Put       |           | 2,187.98000        | 2.18798            | 2,449,670         | 13.31      | 0.00                  | 0                |                 |
| R214                      | On | 04/08/2022 | Bond Future        | 10.98      | Call      |           | 2,532.47000        | 2.53247            | 2,231,610         | 13.33      | 0.00                  | 0                |                 |
| R214                      | On | 04/08/2022 | Bond Future        | 10.98      | Put       |           | 2,162.22000        | 2.16222            | 2,421,740         | 13.33      | 0.00                  | 0                |                 |
| R214                      | On | 03/11/2022 | Bond Future        | 11.35      | Put       |           | 2,240.56000        | 2.24056            | 2,466,010         | 14.03      | 0.00                  | 0                |                 |
| R214                      | On | 03/11/2022 | Bond Future        | 11.36      | Call      |           | 3,885.46000        | 3.88546            | 3,540,550         | 14.05      | 0.00                  | 0                |                 |
| R214                      | On | 03/11/2022 | Bond Future        | 11.36      | Put       |           | 2,220.32000        | 2.22032            | 2,444,200         | 14.05      | 0.00                  | 0                |                 |
| R214                      | On | 03/11/2022 | Bond Future        | 11.34      | Call      |           | 3,818.91000        | 3.81891            | 3,477,140         | 14.02      | 0.00                  | 0                |                 |
| R214                      | On | 03/11/2022 | Bond Future        | 11.34      | Put       |           | 2,260.97000        | 2.26097            | 2,487,990         | 14.02      | 0.00                  | 0                |                 |
| R214                      | On | 03/11/2022 | Bond Future        | 11.35      | Call      |           | 3,852.13000        | 3.85213            | 3,508,790         | 14.03      | 0.00                  | 0                |                 |
| R214                      | On | 02/02/2023 | Bond Future        | 11.08      | Call      |           | 3,040.65000        | 3.04065            | 2,756,780         | 12.97      | 0.00                  | 0                |                 |
| R214                      | On | 02/02/2023 | Bond Future        | 11.08      | Put       |           | 3,635.40000        | 3.63540            | 3,929,720         | 12.97      | 0.00                  | 0                |                 |
| R214                      | On | 02/02/2023 | Bond Future        | 11.09      | Call      |           | 3,067.56000        | 3.06756            | 2,782,140         | 12.98      | 0.00                  | 0                |                 |
| R214                      | On | 02/02/2023 | Bond Future        | 11.09      | Put       |           | 3,606.85000        | 3.60685            | 3,899,620         | 12.98      | 0.00                  | 0                |                 |
| R214                      | On | 02/02/2023 | Bond Future        | 11.07      | Call      |           | 3,013.86000        | 3.01386            | 2,731,550         | 12.96      | 0.00                  | 0                |                 |
| R214                      | On | 02/02/2023 | Bond Future        | 11.07      | Put       |           | 3,664.13000        | 3.66413            | 3,960,010         | 12.96      | 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>17,72</b>    |
| <b>Total for Bond</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>187,315,598.93</b> | <b>9,529</b>     | <b>1,234,67</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>         |                 |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ES33A On 15/09/2033 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ES33A Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ES33A</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ES42 On 25/04/2042 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ES42 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ES42</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2025 On 31/01/2025 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2025 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2025</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2033 On 14/08/2015 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| I2033 On 28/02/2033 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2033 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2033</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2038 On 31/01/2038 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2038 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2038</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2046 On 31/03/2046 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2046 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2046</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2050 On 31/12/2050 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2050 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2050</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R186 On 21/12/2026 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R186 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R186</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R186/R207 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R186/R207</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R186/R208 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R186/R208</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R197 On 07/12/2023 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R197 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <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                |            |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total R202 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R202</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2023 On 28/02/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2023 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2023</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2030 On 31/01/2030 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2030 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2030</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2032 On 31/03/2032 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2032 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2032</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2035 On 28/02/2035 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2035 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2035</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2037 On 31/01/2037 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2037 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2037</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2040 On 06/10/2015 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| R2040 On 31/01/2040 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2040 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2040</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2044 On 31/01/2044 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2044 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2044</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2048 On 28/02/2048 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2048 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2048</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R209 On 31/03/2036 Price Contribution   |        |            | 6.25000   | 6.25000   | 6.25000            | 6.25000            |                   |            |  | 0.00        | 0                |            |
| <b>Total R209 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R209</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| 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>         |            |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value               | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------|------------------|------------|
| <b>Total For R209/R204</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |            |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                | 0                |            |
| <b>Total R209/R208 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |            |
| <b>Total For R209/R208</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |            |
| R210 On 31/03/2028 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                | 0                |            |
| <b>Total R210 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |            |
| <b>Total For R210</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |            |
| R213 On 28/02/2031 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                | 0                |            |
| <b>Total R213 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |            |
| <b>Total For R213</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |            |
| R213/R On 28/02/2031 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                | 0                |            |
| <b>Total R213/R186 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |            |
| <b>Total For R213/R186</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |            |
| R214 On 28/02/2041 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                | 0                |            |
| <b>Total R214 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |            |
| <b>Total For R214</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |            |
| R214/R On 28/02/2041 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                | 0                |            |
| <b>Total R214/R209 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |            |
| <b>Total For R214/R209</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |            |
| <b>Total for Price Contribution</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |            |
| GOVI On 05/05/2022 GOVI                 |        |            | 820.12900 | 820.12900 | 825.58600          | 825.58600          |                   |            |  | 8,201,290.00        | 1                | 98         |
| GOVI On 04/08/2022 GOVI                 |        |            | 831.12700 | 831.12700 | 836.66400          | 836.66400          |                   |            |  | 0.00                | 0                |            |
| GOVI On 03/11/2022 GOVI                 |        |            | 843.13400 | 843.13400 | 848.75600          | 848.75600          |                   |            |  | 0.00                | 0                |            |
| GOVI On 02/02/2023 GOVI                 |        |            | 856.43600 | 856.43600 | 862.15100          | 862.15100          |                   |            |  | 0.00                | 0                |            |
| <b>Total GOVI Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>8,201,290.00</b> | <b>1</b>         | <b>98</b>  |
| GOVI On 05/05/2022 GOVI                 | 788.23 | Call       |           |           | 373,560.00000      | 37.35600           | 318,990,000       |            |  | 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       |           |           | 373,460.00000      | 37.34600           | 318,890,000       |            |  | 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       |           |           | 373,360.00000      | 37.33600           | 318,790,000       |            |  | 0.00                | 0                |            |
| GOVI On 05/05/2022 GOVI                 | 788.25 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00                | 0                |            |
| GOVI On 04/08/2022 GOVI                 | 819.28 | Call       |           |           | 173,840.00000      | 17.38400           | 118,470,000       |            |  | 0.00                | 0                |            |
| GOVI On 04/08/2022 GOVI                 | 819.28 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00                | 0                |            |
| GOVI On 04/08/2022 GOVI                 | 819.26 | Call       |           |           | 174,040.00000      | 17.40400           | 118,670,000       |            |  | 0.00                | 0                |            |
| GOVI On 04/08/2022 GOVI                 | 819.26 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00                | 0                |            |
| GOVI On 04/08/2022 GOVI                 | 819.27 | Call       |           |           | 173,940.00000      | 17.39400           | 118,570,000       |            |  | 0.00                | 0                |            |
| GOVI On 04/08/2022 GOVI                 | 819.27 | 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 | 03/11/2022 | GOVI         | 820.42     | Put       |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |            |
| GOVI                     | On | 03/11/2022 | GOVI         | 820.43     | Call      |           | 283,260.00000      | 28.32600           | 227,040,000       |            | 0.00                | 0                |            |
| GOVI                     | On | 03/11/2022 | GOVI         | 820.43     | Put       |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |            |
| GOVI                     | On | 03/11/2022 | GOVI         | 820.41     | Call      |           | 283,460.00000      | 28.34600           | 227,240,000       |            | 0.00                | 0                |            |
| GOVI                     | On | 03/11/2022 | GOVI         | 820.41     | Put       |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |            |
| GOVI                     | On | 03/11/2022 | GOVI         | 820.42     | Call      |           | 283,360.00000      | 28.33600           | 227,140,000       |            | 0.00                | 0                |            |
| GOVI                     | On | 02/02/2023 | GOVI         | 850.83     | Call      |           | 113,210.00000      | 11.32100           | 56,060,000        |            | 0.00                | 0                |            |
| GOVI                     | On | 02/02/2023 | GOVI         | 850.83     | Put       |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |            |
| GOVI                     | On | 02/02/2023 | GOVI         | 850.84     | Call      |           | 113,110.00000      | 11.31100           | 55,960,000        |            | 0.00                | 0                |            |
| GOVI                     | On | 02/02/2023 | GOVI         | 850.84     | Put       |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |            |
| GOVI                     | On | 02/02/2023 | GOVI         | 850.82     | Call      |           | 113,310.00000      | 11.33100           | 56,160,000        |            | 0.00                | 0                |            |
| GOVI                     | On | 02/02/2023 | GOVI         | 850.82     | Put       |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |            |
| <b>Total GOVI Option</b> |    |            |              |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         |            |
| <b>Total For GOVI</b>    |    |            |              |            |           |           |                    |                    |                   |            | <b>8,201,290.00</b> | <b>1</b>         | <b>9€</b>  |
| <b>Total for GOVI</b>    |    |            |              |            |           |           |                    |                    |                   |            | <b>8,201,290.00</b> | <b>1</b>         | <b>9€</b>  |
| AL37                     | On | 05/05/2022 | Index Future |            |           | 816.01800 | 816.01800          | 820.77100          | 820.77100         |            | 0.00                | 0                |            |
| AL37                     | On | 04/08/2022 | Index Future |            |           | 826.96100 | 826.96100          | 831.78500          | 831.78500         |            | 0.00                | 0                |            |
| AL37                     | On | 03/11/2022 | Index Future |            |           | 838.90700 | 838.90700          | 843.80600          | 843.80600         |            | 0.00                | 0                |            |
| AL37                     | On | 02/02/2023 | Index Future |            |           | 852.14200 | 852.14200          | 857.12300          | 857.12300         |            | 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 | 05/05/2022 | Index Future |            |           | 934.10400 | 934.10400          | 940.09300          | 940.09300         |            | 0.00                | 0                |            |
| AL7T                     | On | 04/08/2022 | Index Future |            |           | 946.63100 | 946.63100          | 952.70800          | 952.70800         |            | 0.00                | 0                |            |
| AL7T                     | On | 03/11/2022 | Index Future |            |           | 960.30600 | 960.30600          | 966.47700          | 966.47700         |            | 0.00                | 0                |            |
| AL7T                     | On | 02/02/2023 | Index Future |            |           | 975.45600 | 975.45600          | 981.73000          | 981.73000         |            | 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 | 05/05/2022 | Index Future |            |           | 831.55400 | 831.55400          | 837.07500          | 837.07500         |            | 0.00                | 0                | 1€         |
| ALBI                     | On | 04/08/2022 | Index Future |            |           | 842.70600 | 842.70600          | 848.30700          | 848.30700         |            | 0.00                | 0                | €          |
| ALBI                     | On | 03/11/2022 | Index Future |            |           | 854.88000 | 854.88000          | 860.56700          | 860.56700         |            | 0.00                | 0                |            |
| ALBI                     | On | 02/02/2023 | Index Future |            |           | 868.36700 | 868.36700          | 874.14800          | 874.14800         |            | 0.00                | 0                |            |
| <b>Total ALBI Future</b> |    |            |              |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>2€</b>  |
| <b>Total For ALBI</b>    |    |            |              |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>2€</b>  |
| IGOV                     | On | 05/05/2022 | Index Future |            |           | 315.64400 | 315.64400          | 315.02800          | 315.02800         |            | 0.00                | 0                | 4€         |
| IGOV                     | On | 04/08/2022 | Index Future |            |           | 319.95400 | 319.95400          | 319.33200          | 319.33200         |            | 0.00                | 0                |            |
| IGOV                     | On | 03/11/2022 | Index Future |            |           | 324.65300 | 324.65300          | 324.02300          | 324.02300         |            | 0.00                | 0                |            |
| IGOV                     | On | 02/02/2023 | Index Future |            |           | 329.84900 | 329.84900          | 329.21100          | 329.21100         |            | 0.00                | 0                |            |
| <b>Total IGOV Future</b> |    |            |              |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>4€</b>  |

| Contract Details                   | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                 | Contracts Traded | Opt Intere      |
|------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|-----------------|
| <b>Total For IGOV</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>45</b>       |
| <b>Total for Index</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>71</b>       |
| JIBAR f On 16/03/2022 Jibar Future |        |            | 4.22500   | 95.77500  | 4.23500            | 95.76500           |                   |            |  | 0.00                  | 0                |                 |
| JIBAR f On 20/04/2022 Jibar Future |        |            | 4.60500   | 95.39500  | 4.59500            | 95.40500           |                   |            |  | 0.00                  | 0                |                 |
| JIBAR f On 18/05/2022 Jibar Future |        |            | 4.65000   | 95.35000  | 4.64000            | 95.36000           |                   |            |  | 0.00                  | 0                |                 |
| JIBAR f On 15/06/2022 Jibar Future |        |            | 5.03500   | 94.96500  | 5.00500            | 94.99500           |                   |            |  | 0.00                  | 0                |                 |
| JIBAR f On 20/07/2022 Jibar Future |        |            | 5.09000   | 94.91000  | 5.06000            | 94.94000           |                   |            |  | 0.00                  | 0                |                 |
| JIBAR f On 17/08/2022 Jibar Future |        |            | 5.45000   | 94.55000  | 5.39000            | 94.61000           |                   |            |  | 0.00                  | 0                |                 |
| JIBAR f On 21/09/2022 Jibar Future |        |            | 5.51000   | 94.49000  | 5.45000            | 94.55000           |                   |            |  | 0.00                  | 0                |                 |
| JIBAR f On 21/12/2022 Jibar Future |        |            | 6.11500   | 93.88500  | 6.00500            | 93.99500           |                   |            |  | 0.00                  | 0                |                 |
| JIBAR f On 15/03/2023 Jibar Future |        |            | 6.46000   | 93.54000  | 6.25000            | 93.75000           |                   |            |  | 0.00                  | 0                |                 |
| JIBAR f On 21/06/2023 Jibar Future |        |            | 6.62000   | 93.38000  | 6.49000            | 93.51000           |                   |            |  | 0.00                  | 0                |                 |
| JIBAR f On 20/09/2023 Jibar Future |        |            | 6.73500   | 93.26500  | 6.59500            | 93.40500           |                   |            |  | 0.00                  | 0                |                 |
| JIBAR f On 20/12/2023 Jibar Future |        |            | 6.88500   | 93.11500  | 6.75500            | 93.24500           |                   |            |  | 0.00                  | 0                |                 |
| <b>Total Jibar Future</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>21</b>       |
| <b>Total For JIBAR FUTURE</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>21</b>       |
| <b>Total for Jibar</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>21</b>       |
| <b>Total for Derivatives :</b>     |        |            |           |           |                    |                    |                   |            |  | <b>195,516,888.93</b> | <b>9,530</b>     | <b>1,236,55</b> |
| ABCPI3 On 07/12/2023 Spot Bond     |        |            | 2.40000   | 320.40158 | 2.40000            | 320.32209          |                   |            |  | 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            | 99.91143           |                   |            |  | 0.00                  | 0                |                 |
| <b>Total ABF001 SPOT</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |                 |
| <b>Total For ABF001</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |                 |
| ABF003 On 18/07/2024 Spot Bond     |        |            |           |           | 0.00000            | 101.39814          |                   |            |  | 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   | 101.80255 | 9.65000            | 101.77620          |                   |            |  | 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>         |                 |
| ABF005 On 30/06/2031 Spot Bond     |        |            | 11.04500  | 91.97769  | 11.04500           | 91.95052           |                   |            |  | 0.00                  | 0                |                 |
| <b>Total ABF005 SPOT</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |                 |
| <b>Total For ABF005</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |                 |
| ABF007 On 01/12/2030 Spot Bond     |        |            |           |           | 0.00000            | 100.12294          |                   |            |  | 0.00                  | 0                |                 |
| <b>Total ABF007 SPOT</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |                 |
| <b>Total For ABF007</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |                 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ABFN0! On 17/03/2026 Spot Bond |        |            |           |           | 0.00000            | 99.85588           |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN1· On 14/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.42776          |                   |            |  | 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            | 100.89457          |                   |            |  | 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            | 102.08591          |                   |            |  | 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            | 100.34479          |                   |            |  | 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            | 101.67933          |                   |            |  | 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            | 100.19229          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN2! On 17/10/2024 Spot Bond |        |            |           |           | 0.00000            | 102.25757          |                   |            |  | 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            | 104.22170          |                   |            |  | 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 29/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.61439          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN2! On 29/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.73815          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN3! On 29/08/2028 Spot Bond |        |            |           |           | 0.00000            | 101.64125          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For ABFN30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN3: On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.75253          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN3: On 15/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.42037          |                   |            |  | 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 07/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.88427          |                   |            |  | 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            | 100.31738          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN3: On 07/02/2029 Spot Bond |        |            |           |           | 0.00000            | 101.72752          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN3: On 23/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.56168          |                   |            |  | 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            | 100.10654          |                   |            |  | 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            | 100.09461          |                   |            |  | 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            | 100.19034          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4: On 16/09/2029 Spot Bond |        |            |           |           | 0.00000            | 99.49213           |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4: On 14/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.70514          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4: On 14/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.72531          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ABFN44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN44 On 14/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.73976          |                   |            |  | 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>         |            |
| ABFN45 On 24/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.07005          |                   |            |  | 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>         |            |
| ABFN46 On 24/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.31477          |                   |            |  | 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>         |            |
| ABFN47 On 24/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.17561          |                   |            |  | 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>         |            |
| ABFN48 On 30/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.12865          |                   |            |  | 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>         |            |
| ABFN49 On 30/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.90874          |                   |            |  | 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>         |            |
| ABFN50 On 30/03/2028 Spot Bond |        |            |           |           | 0.00000            | 101.03788          |                   |            |  | 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>         |            |
| ABFN51 On 30/03/2031 Spot Bond |        |            |           |           | 0.00000            | 100.83306          |                   |            |  | 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>         |            |
| ABFN52 On 14/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.31646          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN53 On 14/02/2027 Spot Bond |        |            |           |           | 0.00000            | 100.32712          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN54 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN54</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN54 On 14/02/2029 Spot Bond |        |            |           |           | 0.00000            | 100.33606          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| ABJ01 On 03/12/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.91407          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total ABJ01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For ABJ01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| ABJ02 On 31/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.57829          |                   |            |  | 0.00        | 200,000,000        | 100,000,000        |
| <b>Total ABJ02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| <b>Total For ABJ02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| ABJ03 On 14/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.18622          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total ABJ03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For ABJ03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| ABK12 On 20/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.73318          |                   |            |  | 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>           |                    |
| ABKI04 On 13/03/2024 Spot Bond |        |            | 6.92000   | 6.92000   | 6.92000            | 146.73418          |                   |            |  | 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 | 31.86446  | 100.00000          | 31.78734           |                   |            |  | 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  |        |            | 2.67000   | 2.67000   | 2.67000            | 156.65081          |                   |            |  | 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  |        |            | 3.54000   | 3.54000   | 3.54000            | 210.19019          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total ABN62 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For ABN62</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| ABN63 On 07/12/2033 Spot Bond  |        |            | 4.34500   | 4.34500   | 4.34500            | 235.72669          |                   |            |  | 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  |        |            | 6.95000   | 6.95000   | 6.95000            | 100.90991          |                   |            |  | 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  |        |            | 7.95000   | 7.95000   | 7.95000            | 112.18929          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total ABN79 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For ABN79</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| ABS13 On 14/05/2022 Spot Bond  |        |            | 5.39000   | 103.82559 | 5.39000            | 103.81040          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total ABS13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total For ABS13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABS15 On 11/11/2022 Spot Bond  |        |            | 5.48000   | 105.96615 | 5.48000            | 105.95033          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABS15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABS15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABS16 On 11/11/2025 Spot Bond  |        |            | 7.64000   | 112.04897 | 7.64000            | 112.02576          |                   |            |  | 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  |        |            | 8.21500   | 114.24453 | 8.21500            | 114.21914          |                   |            |  | 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  |        |            | 5.92000   | 110.16610 | 5.92000            | 110.14835          |                   |            |  | 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   |        |            | 8.11000   | 102.51374 | 8.11000            | 102.49122          |                   |            |  | 0.00        | 0                | 5,200,000,00        |
| <b>Total ABS7 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,200,000,00</b> |
| <b>Total For ABS7</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,200,000,00</b> |
| ABS7/F On 11/09/2026 Spot Bond |        |            | 100.00000 | 11.12238  | 100.00000          | 11.09749           |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABS7/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABS7/R186</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABS12 On 07/12/2023 Spot Bond  |        |            | 1.74000   | 323.91865 | 1.74000            | 323.84407          |                   |            |  | 0.00        | 0                | 10,000,00           |
| <b>Total ABS12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,00</b>    |
| <b>Total For ABS12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,00</b>    |
| ABX01 On 10/07/2024 Spot Bond  |        |            | 10.82500  | 10.82500  | 10.82500           | 101.90231          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABX01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABX01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ACL097 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.39046          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ACL097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ACL097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ACL098 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.34785          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ACL098 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ACL098</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ACL185 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.11681          |                   |            |  | 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>         |                     |
| ACL185 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.34387          |                   |            |  | 0.00        | 0                |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ACL193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL194 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.34387          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL201 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.38014          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL202 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.38014          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL203 On 30/01/2023 Spot Bond |        |            |           |           | 0.00000            | 169.72196          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL204 On 14/02/2023 Spot Bond |        |            |           |           | 0.00000            | 171.49693          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL217 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.27566          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AECI02 On 11/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.74153          |                   |            |  | 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            | 100.34327          |                   |            |  | 0.00        | 0                |            |
| <b>Total AECI03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AECI03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AECI04 On 21/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.57196          |                   |            |  | 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            | 101.27852          |                   |            |  | 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            | 102.19969          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| AGL03 On 17/05/2025 Spot Bond |        |            |           |           | 0.00000            | 101.93935          |                   |            |  | 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            | 105.24854          |                   |            |  | 0.00        | 0                | 665,000,00        |
| <b>Total AGT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>665,000,00</b> |
| <b>Total For AGT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>665,000,00</b> |
| AGT02 On 28/11/2024 Spot Bond |        |            |           |           | 0.00000            | 104.89493          |                   |            |  | 0.00        | 0                | 230,000,00        |
| <b>Total AGT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>230,000,00</b> |
| <b>Total For AGT02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>230,000,00</b> |
| AGT03 On 05/06/2025 Spot Bond |        |            |           |           | 0.00000            | 102.83832          |                   |            |  | 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            | 104.28621          |                   |            |  | 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>         |                   |
| AH2A1 On 18/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.69669          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AH2A11 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AH2A11</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AH2A2 On 18/07/2026 Spot Bond |        |            |           |           | 0.00000            | 100.72322          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AH2A21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AH2A21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AH2A3 On 18/07/2026 Spot Bond |        |            | 8.25000   | 99.17907  | 8.25000            | 99.15694           |                   |            |  | 0.00        | 0                |                   |
| <b>Total AH2A31 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AH2A31</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AH2B1 On 18/07/2026 Spot Bond |        |            |           |           | 0.00000            | 100.76321          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AH2B11 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AH2B11</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AH2C1 On 18/07/2026 Spot Bond |        |            |           |           | 0.00000            | 100.89642          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AH2C11 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AH2C11</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AHF2D On 18/07/2026 Spot Bond |        |            |           |           | 0.00000            | 101.06272          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AHF2D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AHF2D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AHF2O On 18/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.60326          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AHF2O1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For AHF2O1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AHF5A: On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.24103          |                   |            |  | 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 |        |            | 6.64000   | 104.83123 | 6.64000            | 104.81231          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AHF5A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AHF5A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AHF5A: On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.22679          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AHF5A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AHF5A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AHF5B: On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.25323          |                   |            |  | 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            | 100.26948          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AHF5C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AHF5C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AHF5D: On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.65059          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AHF5D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AHF5D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AHF6A: On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.34303          |                   |            |  | 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            | 100.68894          |                   |            |  | 0.00        | 0                | 210,000,00        |
| <b>Total AHF6A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>210,000,00</b> |
| <b>Total For AHF6A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>210,000,00</b> |
| AHF6B: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.25314          |                   |            |  | 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            | 100.26937          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AHF6C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AHF6C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AHF6D: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.38263          |                   |            |  | 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            | 100.38828          |                   |            |  | 0.00        | 0                |                   |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 100.23689          |                   |            |  | 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            | 100.26125          |                   |            |  | 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            | 100.25516          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF7B2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF7B2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF7C: On 21/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.27747          |                   |            |  | 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            | 100.26977          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF7C2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF7C2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF7D: On 21/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.41486          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF7D1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF7D1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF7D: On 21/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.39471          |                   |            |  | 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  |        |            | 7.64000   | 108.49146 | 7.64000            | 108.46912          |                   |            |  | 0.00        | 0                |            |
| <b>Total AIR02 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AIR02</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AIR04: On 29/05/2024 Spot Bond  |        |            | 8.14000   | 104.74940 | 8.14000            | 104.72631          |                   |            |  | 0.00        | 0                |            |
| <b>Total AIR04 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AIR04</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AIR05: On 29/05/2030 Spot Bond  |        |            | 11.88500  | 93.00358  | 11.88500           | 92.97392           |                   |            |  | 0.00        | 0                |            |
| <b>Total AIR05 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AIR05</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AIRL01: On 30/04/2028 Spot Bond |        |            | 5.57000   | 189.25810 | 5.57000            | 189.19501          |                   |            |  | 0.00        | 0                |            |
| <b>Total AIRL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AIRL01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| APF06 On 24/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.16751          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF07 On 25/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.14039          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF09 On 24/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.67061          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF10 On 11/09/2022 Spot Bond |        |            |           |           | 0.00000            | 99.95214           |                   |            |  | 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>         |            |
| APF14 On 22/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.53133          |                   |            |  | 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            | 100.23724          |                   |            |  | 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            | 100.58504          |                   |            |  | 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 |        |            | 4.69500   | 250.69414 | 4.69500            | 250.61641          |                   |            |  | 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 |        |            | 5.19500   | 217.90207 | 5.19500            | 217.83162          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN037 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN037</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN15 On 31/03/2028 Spot Bond |        |            | 4.41000   | 200.51323 | 4.41000            | 200.45260          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN154 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN154</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN18 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.49106          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN181 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN181</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN19 On 30/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.13120          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN194 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For ASN194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN19: On 31/01/2038 Spot Bond |        |            | 4.71000   | 116.17198 | 4.71000            | 116.13583          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN195</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN19: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.16693          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN20: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.18442          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN20: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.30374          |                   |            |  | 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 24/08/2025 Spot Bond |        |            |           |           | 0.00000            | 104.12762          |                   |            |  | 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            | 100.09743          |                   |            |  | 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            | 101.48680          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN264 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN264</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN27: On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.17405          |                   |            |  | 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            | 100.34871          |                   |            |  | 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            | 100.25964          |                   |            |  | 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            | 100.25242          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN280 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN280</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN28: On 13/09/2025 Spot Bond |        |            |           |           | 0.00000            | 99.89932           |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN286 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN286</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN29 On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.12503          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN291 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN291</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN30 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.26287          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN300 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN300</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN31 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.77827          |                   |            |  | 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 |        |            | 4.12500   | 4.12500   | 4.12500            | 111.03112          |                   |            |  | 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 |        |            | 4.87500   | 4.87500   | 4.87500            | 101.53424          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN319 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN319</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN32 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.19630          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN327 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN327</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN32 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.36517          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN328 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN328</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN33 On 09/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.46067          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN333 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN333</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN33 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.58005          |                   |            |  | 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 |        |            | 4.82000   | 114.57723 | 4.82000            | 114.54125          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN337 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN337</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN34 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.28415          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN34 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.16687          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN346 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN346</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN35 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.25241          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN351 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN351</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN35 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.23084          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN354 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN354</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN35 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.23084          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN358 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN358</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN36 On 30/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.13737          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN365 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN365</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN36 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.47601          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN369 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN369</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN37 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.20735          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN373 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN373</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN37 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.25213          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN374 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN374</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN38 On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.75206          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN381 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN381</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN38 On 15/03/2022 Spot Bond |        |            |           |           | 0.00000            | 99.88918           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN383 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN383</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN38 On 15/03/2022 Spot Bond |        |            |           |           | 0.00000            | 99.88918           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN384 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN384</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN38 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.80580          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN386 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For ASN386</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN386 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.21801          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN388 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN388</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN388 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.23439          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN395 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN395</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN395 On 17/12/2025 Spot Bond |        |            |           |           | 0.00000            | 99.85919           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN399 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN399</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN399 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.20948          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN409 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN409</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN409 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.42266          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN415 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN415</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN415 On 05/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.01533          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN419 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN419</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN419 On 29/10/2022 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>         |            |
| ASN420 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 104.57901          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN421 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN421</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN421 On 22/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.10568          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN449 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN449</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN449 On 23/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.14087          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN450 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN450</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN450 On 01/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.50969          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN453 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN453</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN453 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.95892          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN458 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN458</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN458 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 104.73485          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN459 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN459</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN459 On 17/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.69786          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN460 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN460</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN460 On 17/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.70467          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN461 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN461</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN461 On 31/01/2023 Spot Bond |        |            | 9.39500   | 9.39500   | 9.39500            | 100.91721          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN469 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN469</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN469 On 31/08/2024 Spot Bond |        |            | 10.90500  | 10.90500  | 10.90500           | 100.23109          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN470 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN470</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN470 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.52044          |                   |            |  | 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>         |            |
| ASN471 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.60604          |                   |            |  | 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>         |            |
| ASN472 On 17/08/2025 Spot Bond |        |            |           |           | 0.00000            | 102.04295          |                   |            |  | 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>         |            |
| ASN479 On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.62804          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN480 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN480</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN480 On 25/08/2025 Spot Bond |        |            |           |           | 0.00000            | 114.48700          |                   |            |  | 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>         |            |
| ASN485 On 28/02/2025 Spot Bond |        |            | 10.63000  | 10.63000  | 10.63000           | 100.22541          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN486 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN486</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN48: On 01/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.98079          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN489 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN489</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN49: On 15/09/2025 Spot Bond |        |            |           |           | 0.00000            | 99.91627           |                   |            |  | 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            | 99.91627           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN498 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN498</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN50: On 28/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.53529          |                   |            |  | 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 |        |            | 9.64500   | 99.47593  | 9.64500            | 99.45018           |                   |            |  | 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 |        |            | 8.82500   | 99.25703  | 8.82500            | 99.23348           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN509 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN509</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN51: On 21/12/2026 Spot Bond |        |            | 9.37500   | 97.92484  | 9.37500            | 97.90020           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN510 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN510</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN51: On 21/12/2026 Spot Bond |        |            | 9.37500   | 97.92484  | 9.37500            | 97.90020           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN511 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN511</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN52: On 31/07/2022 Spot Bond |        |            | 9.10000   | 100.92660 | 9.10000            | 100.90231          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN522 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN522</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN52: On 31/07/2024 Spot Bond |        |            | 11.05000  | 101.10539 | 11.05000           | 101.07535          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN525 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN525</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN53: On 31/07/2024 Spot Bond |        |            | 11.00000  | 101.10049 | 11.00000           | 101.07059          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN530 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN530</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN53: On 31/01/2024 Spot Bond |        |            | 10.50000  | 101.05147 | 10.50000           | 101.02291          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN532 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total For ASN532</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN53! On 31/01/2024 Spot Bond |        |            | 10.50000  | 101.05147 | 10.50000           | 101.02291          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN538 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN538</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN54! On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.11705          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN540 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN540</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN54! On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.58431          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN541 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN541</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN54! On 28/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.36127          |                   |            |  | 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>         |                     |
| ASN54! On 31/07/2023 Spot Bond |        |            | 10.60000  | 101.06128 | 10.60000           | 101.03245          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN545 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN545</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN55! On 31/01/2024 Spot Bond |        |            | 10.47000  | 102.44593 | 10.47000           | 101.02005          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN557 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN557</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN55! On 31/01/2024 Spot Bond |        |            | 10.55000  | 101.05638 | 10.55000           | 101.02768          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN558 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN558</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN56! On 05/02/2024 Spot Bond |        |            |           |           | 0.00000            | 102.59346          |                   |            |  | 0.00        | 0                | 2,500,000,00        |
| <b>Total ASN560 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,00</b> |
| <b>Total For ASN560</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,00</b> |
| ASN56! On 24/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.69622          |                   |            |  | 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            | 100.06427          |                   |            |  | 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            | 99.53770           |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN575 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN575</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN57! On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.16690          |                   |            |  | 0.00        | 0                |                     |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <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            | 99.89002           |                   |            |  | 0.00        | 0                | 7,000,000,00        |
| <b>Total ASN580 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,000,000,00</b> |
| <b>Total For ASN580</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,000,000,00</b> |
| ASN58( On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.41415          |                   |            |  | 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 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 99.88733           |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN586 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN586</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN58( On 18/03/2024 Spot Bond |        |            |           |           | 0.00000            | 99.63110           |                   |            |  | 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 31/01/2023 Spot Bond |        |            | 9.22000   | 100.92556 | 9.22000            | 100.90043          |                   |            |  | 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            | 100.82930          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN596 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN596</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN59( On 17/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.77273          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN597 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN597</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN60( On 24/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.58217          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN600 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN600</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN60( On 23/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.65655          |                   |            |  | 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            | 100.16612          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN602 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN602</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN60( On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 99.12249           |                   |            |  | 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>         |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN610 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.70628          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN610 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN610</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN611 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.36343          |                   |            |  | 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>         |            |
| ASN613 On 06/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.55279          |                   |            |  | 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>         |            |
| ASN614 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.28858          |                   |            |  | 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>         |            |
| ASN617 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.29947          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN617 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN617</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN619 On 11/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.53763          |                   |            |  | 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>         |            |
| ASN624 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.21914          |                   |            |  | 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>         |            |
| ASN627 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.17340          |                   |            |  | 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>         |            |
| ASN632 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.05245          |                   |            |  | 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>         |            |
| ASN633 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.40141          |                   |            |  | 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>         |            |
| ASN634 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.54178          |                   |            |  | 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>         |            |
| ASN635 On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.01868          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN635 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For ASN635</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN64 On 06/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.65438          |                   |            |  | 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            | 99.89140           |                   |            |  | 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            | 100.87060          |                   |            |  | 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>         |            |
| ASN65 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 101.28317          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN658 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN658</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN66 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.14349          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN665 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN665</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN66 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.27683          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN667 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN667</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN66 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.08039          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN669 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN669</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN67 On 29/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.15824          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN679 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN679</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN68 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.47574          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN681 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN681</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN68 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.53965          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN682 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN682</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN68 On 31/08/2026 Spot Bond |        |            |           |           | 0.00000            | 102.13766          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN683 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN683</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN68 On 22/06/2026 Spot Bond |        |            |           |           | 0.00000            | 102.22014          |                   |            |  | 0.00        | 0                |            |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN684 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN684</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN684: On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 101.26235          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN685 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN685</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN685: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.57889          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN692 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN692</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN692: On 31/07/2026 Spot Bond |        |            |           |           | 0.00000            | 100.67045          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN693 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN693</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN693: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.95004          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN694 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN694</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN694: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.65574          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN695 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN695</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN695: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.32658          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN700 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN700</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN700: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.33724          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN702 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN702</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN702: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.18820          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN703 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN703</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN703: On 09/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.47221          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN707 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN707</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN707: On 04/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.50216          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN713 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN713</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN713: On 19/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.29698          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN714 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN714</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN715 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 101.30143          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN715 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN715</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN716 On 15/09/2033 Spot Bond |        |            |           |           | 0.00000            | 99.84517           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN716 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN716</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN717 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.85079          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN717 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN717</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN718 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.95102          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN718 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN718</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN721 On 12/06/2024 Spot Bond |        |            |           |           | 0.00000            | 99.89866           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN721 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN721</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN724 On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.76341          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN724 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN724</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN733 On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.01730          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN733 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN733</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN735 On 31/07/2026 Spot Bond |        |            |           |           | 0.00000            | 100.64800          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN735 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN735</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN736 On 28/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.15811          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN736 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN736</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN737 On 31/03/2026 Spot Bond |        |            |           |           | 0.00000            | 101.29615          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN737 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN737</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN742 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.27331          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN742 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN742</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN746 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.29462          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN746 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For ASN746</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN74 On 25/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.30482          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN747 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN747</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN74 On 31/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.61355          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN748 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN748</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN75 On 31/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.12473          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN758 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN758</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN76 On 10/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.22163          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN761 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN761</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN76 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.19458          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN764 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN764</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN76 On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.12926          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN767 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN767</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN76 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.64928          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN769 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN769</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN77 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.55492          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN770 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN770</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN77 On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.15669          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN771 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN771</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN77 On 29/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.04596          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN775 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN775</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN77 On 05/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.84796          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN778 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN778</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN77 On 11/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.83704          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN779 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN779</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN78( On 11/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.80612          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN780 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN780</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN78( On 11/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.77957          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN781 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN781</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN78( On 13/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.76813          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN782 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN782</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN78( On 21/12/2026 Spot Bond |        |            | 9.07884   | 9.07884   | 9.07884            | 107.61409          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN783 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN783</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN78( On 19/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.67621          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN784 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN784</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN78( On 25/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.60577          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN785 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN785</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN78( On 28/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.58318          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN787 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN787</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN78( On 28/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.58853          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN789 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN789</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN79( On 28/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.58853          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN790 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN790</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN79( On 15/03/2025 Spot Bond |        |            |           |           | 0.00000            | 99.84526           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN791 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN791</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN79( On 06/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.07147          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN797 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN797</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| ASN80 On 08/06/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total ASN802 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For ASN802</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 4.37000   | 104.45991 | 4.37000            | 104.44742          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total BAW21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For BAW21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 9.30000   | 104.24907 | 9.30000            | 104.22262          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total BAW21/R208 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For BAW21/R208</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| BAW22 On 07/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.79017          |                   |            |  | 0.00        | 0                  | 370,000,00          |
| <b>Total BAW22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>370,000,00</b>   |
| <b>Total For BAW22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>370,000,00</b>   |
| BAW28 On 06/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.10116          |                   |            |  | 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            | 100.22869          |                   |            |  | 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>           |                     |
| BAW31 On 30/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.95486          |                   |            |  | 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  |        |            | 6.97500   | 101.24936 | 6.97500            | 101.23030          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total BAW33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For BAW33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| BAW34 On 09/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.96422          |                   |            |  | 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>           |                     |
| BAW36 On 18/02/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.91303          |                   |            |  | 0.00        | 200,000,000        | 1,500,000,00        |
| <b>Total BAW36 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>1,500,000,00</b> |
| <b>Total For BAW36</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>1,500,000,00</b> |
| BAYA57 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.83285          |                   |            |  | 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            | 101.52460          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total BAYA64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For BAYA64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA67 On 31/03/2023 Spot Bond |        |            | 8.84000   | 8.84000   | 8.84000            | 104.41432          |                   |            |  | 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 |        |            | 11.43500  | 11.43500  | 11.43500           | 107.67004          |                   |            |  | 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            | 101.40774          |                   |            |  | 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            | 100.05727          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA74</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA75 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.31358          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA75 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA75</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA76 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.31391          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA76 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA76</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA77 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.29092          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA77 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA77</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA78 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.72046          |                   |            |  | 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            | 102.32395          |                   |            |  | 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            | 101.35343          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA80 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA80</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA81 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.61602          |                   |            |  | 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            | 101.56969          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total BAYA82 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA82</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA82 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.75899          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA83 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA83</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA83 On 31/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.52375          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA84 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA84</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA84 On 31/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.61510          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA85 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.59481          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA86 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA86</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA86 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.79978          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA87 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.73617          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA88 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA88</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA88 On 30/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.29892          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA89 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA89</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA89 On 30/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.75384          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA90 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA90</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA90 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.47906          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA91 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA91</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA91 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.52431          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA92 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA92</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA92 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.47867          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA93 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA93</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BAYB13 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.84319          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB15 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 102.18478          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB16 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.88909          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB17 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB18 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.84397          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB19 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 102.13689          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB20 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.93534          |                   |            |  | 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>         |            |
| BAYB21 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.84352          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BD0302 On 18/04/2028 Spot Bond |        |            | 8.38000   | 8.38000   | 8.38000            | 101.90662          |                   |            |  | 0.00        | 0                |            |
| <b>Total BD0302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BD0302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX211 On 05/08/2033 Spot Bond |        |            |           |           | 0.00000            | 100.55134          |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX31 On 05/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.44656          |                   |            |  | 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>         |            |
| BDX33 On 08/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.00002          |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For BDX33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX34 On 14/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.36826          |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX35 On 16/06/2026 Spot Bond |        |            |           |           | 0.00000            | 99.84454           |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX36 On 01/02/2030 Spot Bond |        |            |           |           | 0.00000            | 97.85504           |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX37 On 16/09/2033 Spot Bond |        |            |           |           | 0.00000            | 77.46403           |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX39 On 01/02/2030 Spot Bond |        |            |           |           | 0.00000            | 94.19311           |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX40 On 16/09/2033 Spot Bond |        |            |           |           | 0.00000            | 80.00275           |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX40</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BGL07 On 03/09/2022 Spot Bond |        |            | 7.63000   | 102.10572 | 7.63000            | 102.08514          |                   |            |  | 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            | 100.04856          |                   |            |  | 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>         |            |
| BGL15 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 99.86638           |                   |            |  | 0.00        | 0                |            |
| <b>Total BGL15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BGL15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BGL16 On 25/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.24597          |                   |            |  | 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            | 104.56699          |                   |            |  | 0.00        | 0                |            |
| <b>Total BGL17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BGL17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BGL18 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 102.14137          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total BGL18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BGL18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BGL19 On 29/09/2024 Spot Bond |        |            |           |           | 0.00000            | 105.15634          |                   |            |  | 0.00        | 0                |            |
| <b>Total BGL19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BGL19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BGT01 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.75538          |                   |            |  | 0.00        | 0                |            |
| <b>Total BGT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BGT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BID08 On 30/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.48279          |                   |            |  | 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>         |            |
| BID10 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.73124          |                   |            |  | 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 |        |            | 6.38000   | 108.07392 | 6.38000            | 108.05516          |                   |            |  | 0.00        | 0                |            |
| <b>Total BID11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BID11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BID12 On 14/06/2022 Spot Bond |        |            |           |           | 0.00000            | 99.97998           |                   |            |  | 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            | 99.60123           |                   |            |  | 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            | 100.82190          |                   |            |  | 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            | 100.64649          |                   |            |  | 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            | 100.66933          |                   |            |  | 0.00        | 0                |            |
| <b>Total BNPP01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BNPP01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BNPP0 On 12/10/2028 Spot Bond |        |            |           |           | 0.00000            | 100.97080          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BNPP0 On 21/02/2023 Spot Bond |        |            |           |           | 0.00000            | 98.87800           |                   |            |  | 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            | 91.51700           |                   |            |  | 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            | 62.71600           |                   |            |  | 0.00        | 0                |            |
| <b>Total BNPP06 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BNPP06</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BNPP0 On 06/07/2026 Spot Bond |        |            |           |           | 0.00000            | 49.14000           |                   |            |  | 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 27/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.90611          |                   |            |  | 0.00        | 0                |            |
| <b>Total BNPP12 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BNPP12</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BNPP1 On 10/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.37162          |                   |            |  | 0.00        | 0                |            |
| <b>Total BNPP16 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BNPP16</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BNPP1 On 23/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.17630          |                   |            |  | 0.00        | 0                |            |
| <b>Total BNPP17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BNPP17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BNPP1 On 03/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.07010          |                   |            |  | 0.00        | 0                |            |
| <b>Total BNPP18 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BNPP18</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF1 On 09/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.99371          |                   |            |  | 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            | 100.33325          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF19 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF19</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF2 On 19/11/2024 Spot Bond |        |            |           |           | 0.00000            | 99.98673           |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF20 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF20</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF2 On 26/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.36759          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total For BPPF21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| BPPF2: On 16/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.17890          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total BPPF23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For BPPF23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| BPPF2: On 03/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.53058          |                   |            |  | 0.00        | 4,780,000,000        | 2,390,000,000        |
| <b>Total BPPF25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,780,000,000</b> | <b>2,390,000,000</b> |
| <b>Total For BPPF25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,780,000,000</b> | <b>2,390,000,000</b> |
| BPPF2: On 12/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.02455          |                   |            |  | 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>             |                      |
| BPPF2: On 03/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.49468          |                   |            |  | 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>             |                      |
| BPPF3: On 03/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.51260          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total BPPF30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For BPPF30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| BPPF3: On 24/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.21955          |                   |            |  | 0.00        | 2,500,000,000        | 2,500,000,000        |
| <b>Total BPPF31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,500,000,000</b> | <b>2,500,000,000</b> |
| <b>Total For BPPF31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,500,000,000</b> | <b>2,500,000,000</b> |
| BPPF3: On 24/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.43246          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total BPPF32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For BPPF32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| BPPF3: On 03/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.45432          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total BPPF33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For BPPF33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| BWZJ2: On 19/11/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total BWZJ23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For BWZJ23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| BWZJ2: On 29/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.10181          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total BWZJ24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For BWZJ24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| BWZJ2: On 11/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.42085          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total BWZJ25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For BWZJ25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| CBL29: On 30/04/2024 Spot Bond |        |            |           |           | 0.00000            | 99.87441           |                   |            |  | 0.00        | 0                    |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                           | Value       | Contracts Traded  | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-------------------|----------------------|
| <b>Total CBL29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For CBL29</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| CBL30 On 02/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.51333          |                   |            |                           | 0.00        | 0                 |                      |
| <b>Total CBL30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For CBL30</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| CCT01 On 23/06/2023 Spot Bond  |        |            | 7.87500   | 108.25406 | 7.87500            | 108.23109          |                   |            |                           | 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  |        |            | 8.12500   | 109.82563 | 8.12500            | 109.80160          |                   |            | 406,250,000,000.00        |             | 50,000,000        | 2,050,000,000        |
| <b>Total CCT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>406,250,000,000.00</b> |             | <b>50,000,000</b> | <b>2,050,000,000</b> |
| <b>Total For CCT02</b>         |        |            |           |           |                    |                    |                   |            | <b>406,250,000,000.00</b> |             | <b>50,000,000</b> | <b>2,050,000,000</b> |
| CCT03 On 15/03/2025 Spot Bond  |        |            | 8.72500   | 106.15730 | 8.72500            | 106.13225          |                   |            |                           | 0.00        | 0                 | 2,050,000,000        |
| <b>Total CCT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          | <b>2,050,000,000</b> |
| <b>Total For CCT03</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          | <b>2,050,000,000</b> |
| CCT04 On 17/07/2027 Spot Bond  |        |            | 10.14500  | 10.14500  | 10.14500           | 101.41087          |                   |            |                           | 0.00        | 0                 | 350,000,000          |
| <b>Total CCT04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          | <b>350,000,000</b>   |
| <b>Total For CCT04</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          | <b>350,000,000</b>   |
| CGR42 On 03/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.77210          |                   |            |                           | 0.00        | 0                 |                      |
| <b>Total CGR42 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For CGR42</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| CGR46 On 28/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.17951          |                   |            |                           | 0.00        | 0                 |                      |
| <b>Total CGR46 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For CGR46</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| CGR47 On 28/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.19114          |                   |            |                           | 0.00        | 0                 |                      |
| <b>Total CGR47 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For CGR47</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| CGR50 On 23/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.92422          |                   |            |                           | 0.00        | 0                 |                      |
| <b>Total CGR50 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For CGR50</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| CGR51 On 23/10/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.98232          |                   |            |                           | 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>          |                      |
| CLN315 On 20/03/2023 Spot Bond |        |            | 4.77000   | 109.98626 | 4.77000            | 107.47100          |                   |            |                           | 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>          |                      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN317 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 102.62600          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN317 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN317</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN345 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.10610          |                   |            |  | 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 |        |            | 7.49000   | 110.61485 | 7.49000            | 110.59238          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN362 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN362</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN364 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN364 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN364</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN365 On 20/03/2024 Spot Bond |        |            | 8.70700   | 113.88577 | 8.70700            | 115.42200          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN365 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN365</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN366 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.64531          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN366 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN366</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN370 On 26/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.68020          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN370 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN370</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN371 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 105.57019          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN371 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN371</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN379 On 20/03/2024 Spot Bond |        |            | 10.98000  | 104.18228 | 10.98000           | 104.15151          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN379 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN379</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN380 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 111.90100          |                   |            |  | 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>         |            |
| CLN384 On 20/09/2024 Spot Bond |        |            | 6.50000   | 118.37157 | 6.50000            | 113.97400          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN384 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN384</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN385 On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 105.12700          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN385 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN385</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN39 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.26285          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN394 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN394</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN39 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.38020          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN398 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN398</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN39 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.37722          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN399 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN399</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN45 On 31/01/2025 Spot Bond |        |            | 5.37000   | 145.41395 | 5.37000            | 145.36612          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN453 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN453</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN45 On 31/01/2025 Spot Bond |        |            | 5.81000   | 143.66939 | 5.81000            | 143.62045          |                   |            |  | 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>         |            |
| CLN46 On 13/03/2022 Spot Bond |        |            | 6.84000   | 99.92510  | 6.84000            | 99.90639           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN464 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN464</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN46 On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 99.90300           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN465 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN465</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN46 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.24011          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN468 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN468</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN46 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.19123          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN469 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN469</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN47 On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.29893          |                   |            |  | 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>         |            |
| CLN48 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>         |            |
| CLN48 On 28/07/2022 Spot Bond |        |            | 6.64000   | 101.95969 | 6.64000            | 101.94161          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN488 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN488</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN49( On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.18168          |                   |            |  | 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>         |            |
| CLN49( On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.47400          |                   |            |  | 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>         |            |
| CLN49( On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.14725          |                   |            |  | 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>         |            |
| CLN49( On 04/09/2024 Spot Bond |        |            | 7.04000   | 106.93692 | 7.04000            | 106.91681          |                   |            |  | 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>         |            |
| CLN49( On 04/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.69227          |                   |            |  | 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>         |            |
| CLN50( On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.93647          |                   |            |  | 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>         |            |
| CLN50( On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.98974          |                   |            |  | 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>         |            |
| CLN50( On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.50457          |                   |            |  | 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>         |            |
| CLN50( On 24/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.99146          |                   |            |  | 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>         |            |
| CLN50( On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.61088          |                   |            |  | 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>         |            |
| CLN51( On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.18777          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN510 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN510</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN511 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 97.53165           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN511 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN511</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN516 On 15/09/2022 Spot Bond |        |            | 9.96000   | 99.83902  | 9.96000            | 99.81223           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN516 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN516</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN517 On 30/10/2022 Spot Bond |        |            | 10.01000  | 103.54998 | 10.01000           | 103.52219          |                   |            |  | 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            | 100.20714          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN518 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN518</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN519 On 30/06/2022 Spot Bond |        |            | 9.60000   | 101.77518 | 9.60000            | 101.74920          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN519 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN519</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN520 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.90357           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN520 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN520</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN522 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.13635          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN522 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN522</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN524 On 09/09/2022 Spot Bond |        |            | 9.20000   | 99.96304  | 9.20000            | 99.97515           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN524 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN524</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN525 On 24/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.19783          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN525 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN525</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN526 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.91216          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN526 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN526</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN527 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.26805          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN527 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN527</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN528 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.34608          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN528 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN528</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN53 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.90357           |                   |            |  | 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>         |            |
| CLN53 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.36954          |                   |            |  | 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>         |            |
| CLN53 On 18/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.80339          |                   |            |  | 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>         |            |
| CLN53 On 18/07/2025 Spot Bond |        |            | 9.60500   | 103.50347 | 9.60500            | 103.47665          |                   |            |  | 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>         |            |
| CLN53 On 18/07/2023 Spot Bond |        |            |           |           | 0.00000            | 99.98654           |                   |            |  | 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>         |            |
| CLN53 On 25/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.64127          |                   |            |  | 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>         |            |
| CLN54 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.93589          |                   |            |  | 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>         |            |
| CLN54 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 148.60300          |                   |            |  | 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>         |            |
| CLN54 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.13966          |                   |            |  | 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>         |            |
| CLN54 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 102.64408          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN545 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN545</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN54 On 21/08/2026 Spot Bond |        |            | 9.07500   | 103.83522 | 9.07500            | 103.80977          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN546 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN546</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN54 On 29/03/2025 Spot Bond |        |            | 9.12500   | 106.93870 | 9.12500            | 106.91235          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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 |        |            | 9.21500   | 106.14915 | 9.21500            | 106.12273          |                   |            |  | 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            | 314.20905          |                   |            |  | 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            | 100.37197          |                   |            |  | 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            | 100.36728          |                   |            |  | 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            | 100.21280          |                   |            |  | 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            | 101.03780          |                   |            |  | 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            | 120.77200          |                   |            |  | 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            | 100.43438          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN561 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN561</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN561 On 12/11/2025 Spot Bond |        |            | 10.19000  | 103.12111 | 10.19000           | 103.13640          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN563 On 12/11/2025 Spot Bond |        |            | 9.07500   | 106.58678 | 9.07500            | 106.56065          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN563 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN563</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN564 On 08/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.47759          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN564 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN564</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN565 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.23483          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN565 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN565</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN566 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 103.03968          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN566 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN566</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN567 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.06497          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN567 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN567</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN568 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.41069          |                   |            |  | 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>         |            |
| CLN571 On 12/11/2025 Spot Bond |        |            | 9.30500   | 105.26149 | 9.30500            | 105.23505          |                   |            |  | 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>         |            |
| CLN572 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.38517          |                   |            |  | 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>         |            |
| CLN574 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.41273          |                   |            |  | 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>         |            |
| CLN575 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 99.88626           |                   |            |  | 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>         |            |
| CLN577 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.49733          |                   |            |  | 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            | 100.76986          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN578 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN578</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN578 On 02/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.07864          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN579 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN579</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN579 On 10/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.43827          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN581 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN581</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN581 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.13210          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN582 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN582</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN582 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 99.84631           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN583 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN583</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN583 On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.69668          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN584 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN584</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN584 On 31/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.12823          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN585 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN585</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN585 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 102.58462          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN586 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN586</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN586 On 10/06/2026 Spot Bond |        |            |           |           | 0.00000            | 99.96721           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN587 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN587</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN587 On 14/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.23769          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN588 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN588</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN588 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 99.83829           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN589 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN589</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN589 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.36396          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN590 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN590</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN590 On 05/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.36369          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN591 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN591</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN591 On 05/12/2026 Spot Bond |        |            | 3.79000   | 148.19472 | 3.79000            | 119.62063          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN592 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN592</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN592 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.20957          |                   |            |  | 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>         |            |
| CLN593 On 27/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.07491          |                   |            |  | 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>         |            |
| CLN595 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.20957          |                   |            |  | 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>         |            |
| CLN596 On 24/11/2024 Spot Bond |        |            | 9.16000   | 9.16000   | 9.16000            | 102.60651          |                   |            |  | 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>         |            |
| CLN597 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.01752          |                   |            |  | 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>         |            |
| CLN598 On 10/12/2024 Spot Bond |        |            |           |           | 0.00000            | 99.97001           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN599 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN599</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN600 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.25436          |                   |            |  | 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>         |            |
| CLN600 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.25436          |                   |            |  | 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>         |            |
| CLN601 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.15000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN602 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN602</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN602 On 05/08/2024 Spot Bond |        |            | 8.74500   | 8.74500   | 8.74500            | 100.73567          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN604 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.44927          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN604 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN604</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN605 On 12/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.34951          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN605 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN605</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN606 On 14/04/2026 Spot Bond |        |            |           |           | 0.00000            | 102.39471          |                   |            |  | 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>         |            |
| CLN607 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.81349          |                   |            |  | 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>         |            |
| CLN608 On 22/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.23441          |                   |            |  | 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>         |            |
| CLN609 On 30/04/2023 Spot Bond |        |            | 9.32000   | 103.30684 | 9.32000            | 103.28100          |                   |            |  | 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>         |            |
| CLN610 On 02/03/2028 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN610 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN610</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN611 On 23/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.65857          |                   |            |  | 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>         |            |
| CLN612 On 14/04/2026 Spot Bond |        |            |           |           | 0.00000            | 103.07803          |                   |            |  | 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>         |            |
| CLN613 On 07/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01588          |                   |            |  | 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 22/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.22690          |                   |            |  | 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 30/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.45947          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN614</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN614 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.98790          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN615 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN615</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN615 On 20/12/2029 Spot Bond |        |            |           |           | 0.00000            | 97.24000           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN616 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN616</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN616 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 102.60452          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN617 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN617</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN617 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.74749          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN618 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN618</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN618 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.21207          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN619 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN619</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN619 On 28/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.60630          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN620 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN620</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN620 On 28/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.60425          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN621 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN621</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN621 On 28/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.62037          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN622 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN622</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN622 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 95.52700           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN623 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN623</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN623 On 25/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.65269          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN624 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN624</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN624 On 25/01/2023 Spot Bond |        |            | 6.62000   | 103.06106 | 6.62000            | 103.04253          |                   |            |  | 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            | 100.29022          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 90.54049           |                   |            |  | 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 |        |            | 11.98000  | 63.30874  | 11.98000           | 83.49465           |                   |            |  | 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            | 100.27886          |                   |            |  | 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 |        |            | 9.77500   | 99.67299  | 9.77500            | 99.64672           |                   |            |  | 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            | 100.28901          |                   |            |  | 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            | 100.27692          |                   |            |  | 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            | 101.15439          |                   |            |  | 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            | 100.47972          |                   |            |  | 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            | 102.98895          |                   |            |  | 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            | 100.24090          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN636 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN636</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN636 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.28779          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN638 On 19/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.65625          |                   |            |  | 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>         |            |
| CLN640 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.31213          |                   |            |  | 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>         |            |
| CLN643 On 17/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.71553          |                   |            |  | 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>         |            |
| CLN644 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.24212          |                   |            |  | 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>         |            |
| CLN645 On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.23086          |                   |            |  | 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>         |            |
| CLN646 On 29/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.86521          |                   |            |  | 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>         |            |
| CLN647 On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.23299          |                   |            |  | 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>         |            |
| CLN648 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.43586          |                   |            |  | 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>         |            |
| CLN649 On 31/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.13454          |                   |            |  | 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>         |            |
| CLN650 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.28779          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN650 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN650</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN651 On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.23486          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN651 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN651</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN652 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.28779          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN652 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 98.34000           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN655 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN655</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN65 On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.52930          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN656 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN656</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN65 On 13/10/2026 Spot Bond |        |            |           |           | 0.00000            | 101.17227          |                   |            |  | 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            | 101.87019          |                   |            |  | 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            | 100.70700          |                   |            |  | 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            | 99.50700           |                   |            |  | 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            | 117.35100          |                   |            |  | 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            | 142.23100          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN664 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN664</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN66 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.30077          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN665 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN665</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN66 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.21829          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN666 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN666</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN66 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.34131          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 104.16902          |                   |            |  | 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            | 102.81520          |                   |            |  | 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            | 100.14522          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN670 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN670</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN670 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.31618          |                   |            |  | 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            | 99.98433           |                   |            |  | 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 |        |            | 4.35547   | 149.53384 | 4.35547            | 121.45114          |                   |            |  | 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 |        |            | 4.35547   | 149.53384 | 4.35547            | 121.45193          |                   |            |  | 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            | 100.32227          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN676 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN676</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN676 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.33847          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN677 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN677</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN677 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.24650          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN679 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN679</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN679 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.43247          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN68 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 103.34770          |                   |            |  | 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>         |            |
| CLN68 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.01467          |                   |            |  | 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>         |            |
| CLN68 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.19190          |                   |            |  | 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>         |            |
| CLN68 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.22558          |                   |            |  | 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>         |            |
| CLN68 On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.61027          |                   |            |  | 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>         |            |
| CLN68 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.45688          |                   |            |  | 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>         |            |
| CLN68 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.45667          |                   |            |  | 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>         |            |
| CLN69 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.27806          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN690 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN690</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN69 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.06853          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN691 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN691</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN69 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.27820          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN692 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN692</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN69 On 17/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.42172          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN693 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN693</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN69 On 28/02/2025 Spot Bond |        |            | 11.19500  | 11.19500  | 11.19500           | 84.50519           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN697 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN697</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN697 On 31/08/2024 Spot Bond |        |            | 11.45500  | 11.45500  | 11.45500           | 82.97119           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN698 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN698</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN698 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 105.46934          |                   |            |  | 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>         |            |
| CLN699 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.12330          |                   |            |  | 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>         |            |
| CLN700 On 11/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.37356          |                   |            |  | 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>         |            |
| CLN701 On 31/03/2024 Spot Bond |        |            | 10.86000  | 10.86000  | 10.86000           | 87.84978           |                   |            |  | 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>         |            |
| CLN702 On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.77031          |                   |            |  | 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>         |            |
| CLN704 On 31/08/2024 Spot Bond |        |            | 11.10000  | 11.10000  | 11.10000           | 85.07597           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN705 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN705</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN705 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.34657          |                   |            |  | 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            | 99.95340           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN708 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN708</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN708 On 26/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.24846          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN709 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN709</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN709 On 31/01/2025 Spot Bond |        |            | 11.19500  | 11.19500  | 11.19500           | 81.50303           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN710 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN710</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN710 On 31/01/2024 Spot Bond |        |            | 11.15500  | 11.15500  | 11.15500           | 81.74822           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 99.90872           |                   |            |  | 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 12/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.32250          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN713 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN713</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN713 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.25687          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN714 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN714</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN714 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.25687          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN715 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN715</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN715 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.25687          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN716 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN716</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN716 On 31/01/2024 Spot Bond |        |            | 11.35500  | 11.35500  | 11.35500           | 80.53329           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN717 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN717</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN717 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 99.95790           |                   |            |  | 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           | 79.52195           |                   |            |  | 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           | 79.84703           |                   |            |  | 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            | 100.10482          |                   |            |  | 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           | 80.56333           |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN724 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.15379          |                   |            |  | 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>         |            |
| CLN725 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.15379          |                   |            |  | 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>         |            |
| CLN726 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.15379          |                   |            |  | 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>         |            |
| CLN727 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.17483          |                   |            |  | 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>         |            |
| CLN728 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.17483          |                   |            |  | 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>         |            |
| CLN729 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.17483          |                   |            |  | 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>         |            |
| CLN730 On 31/01/2024 Spot Bond |        |            | 10.94000  | 10.94000  | 10.94000           | 83.08536           |                   |            |  | 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>         |            |
| CLN731 On 31/01/2024 Spot Bond |        |            | 10.77500  | 10.77500  | 10.77500           | 84.13396           |                   |            |  | 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>         |            |
| CLN732 On 31/07/2024 Spot Bond |        |            | 10.67500  | 10.67500  | 10.67500           | 84.77915           |                   |            |  | 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>         |            |
| CLN733 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>         |            |
| CLN734 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 99.95709           |                   |            |  | 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>         |            |
| CLN736 On 31/01/2023 Spot Bond |        |            | 9.25000   | 9.25000   | 9.25000            | 93.88236           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN736 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN736</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN736 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.40152          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN737 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN737</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN737 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.46542          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN738 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN738</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN738 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 109.78000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN739 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN739</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN739 On 31/01/2023 Spot Bond |        |            | 9.51000   | 9.51000   | 9.51000            | 92.52384           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN740 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN740</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN740 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.28373          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN741 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN741</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN741 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 101.35439          |                   |            |  | 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            | 100.33350          |                   |            |  | 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            | 98.51800           |                   |            |  | 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            | 100.95235          |                   |            |  | 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            | 100.16543          |                   |            |  | 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 21/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.27815          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN747 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN747</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN747 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.68678          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 99.95381           |                   |            |  | 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            | 100.94203          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN751 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN751</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN751 On 31/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN752 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN752</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN752 On 21/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN753 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN753</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN753 On 31/07/2022 Spot Bond |        |            | 7.40000   | 7.40000   | 7.40000            | 100.73856          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN754 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN754</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN754 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 98.97019           |                   |            |  | 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>         |            |
| CLN757 On 31/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN758 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN758</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN758 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 102.13773          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN759 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN759</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN76( On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 102.07411          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN760 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN760</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN76( On 22/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.11517          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN761 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN761</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN76( On 31/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN762 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN762</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN76( On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.50849          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN763 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN763</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN76( On 21/07/2027 Spot Bond |        |            |           |           | 0.00000            | 100.61341          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN764 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN764</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN76( On 31/07/2022 Spot Bond |        |            | 9.57000   | 9.57000   | 9.57000            | 92.21393           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN765 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN765</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN76( On 31/07/2022 Spot Bond |        |            | 7.40000   | 7.40000   | 7.40000            | 100.73856          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN766 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN766</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN76( On 31/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN767 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN767</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN76( On 23/09/2026 Spot Bond |        |            |           |           | 0.00000            | 99.73087           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN768 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN768</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN76( On 23/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.32185          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN769 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN769</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN77( On 31/07/2024 Spot Bond |        |            |           |           | 0.00000            | 98.70970           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN770 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN770</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN77( On 31/08/2022 Spot Bond |        |            | 10.39000  | 10.39000  | 10.39000           | 80.66199           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN771 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN771</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN771 On 31/08/2022 Spot Bond |        |            | 10.88000  | 10.88000  | 10.88000           | 86.41934           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN772 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN772</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN772 On 28/08/2028 Spot Bond |        |            |           |           | 0.00000            | 100.15205          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN773 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN773</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN773 On 31/07/2028 Spot Bond |        |            |           |           | 0.00000            | 100.71276          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN774 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN774</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN774 On 15/09/2028 Spot Bond |        |            | 6.50000   | 6.50000   | 6.50000            | 116.58655          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN775 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN775</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN775 On 31/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.14743          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN776 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN776</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN776 On 31/08/2024 Spot Bond |        |            |           |           | 0.00000            | 103.64290          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN777 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN777</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN777 On 31/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.17744          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN778 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN778</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN778 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.59405          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN779 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN779</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN779 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.59893          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN780 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN780</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN780 On 19/08/2025 Spot Bond |        |            | 10.65000  | 10.65000  | 10.65000           | 100.48847          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN781 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN781</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN781 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.69162          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN782 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN782</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN782 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.62333          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN783 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN783</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN783 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.63407          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN784 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN784</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN784 On 30/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.25041          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN785 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN785</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN785 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.10971          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN786 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN786</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN786 On 30/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.25041          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN787 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN787</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN787 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 101.58403          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN788 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN788</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN788 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 101.45203          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN789 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN789</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN789 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.65544          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN790 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN790</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN790 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.57500          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN791 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN791</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN791 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.54904          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN792 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN792</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN792 On 05/09/2022 Spot Bond |        |            |           |           | 0.00000            | 99.35571           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN793 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN793</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN793 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.51225          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN794 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN794</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN795 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.41513          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN795 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN795</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN796 On 31/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.15132          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN796 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN796</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN797 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.15174          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN797 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN797</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN798 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.15187          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN798 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN798</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN799 On 31/01/2026 Spot Bond |        |            |           |           | 0.00000            | 100.13276          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN799 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN799</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN800 On 31/01/2026 Spot Bond |        |            |           |           | 0.00000            | 100.11307          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN800 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN800</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN801 On 28/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.10043          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN801 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN801</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN803 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN803 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN803</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN81 On 18/04/2028 Spot Bond  |        |            | 8.38000   | 101.92960 | 8.38000            | 101.90662          |                   |            |  | 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>         |            |
| COJ05 On 05/06/2023 Spot Bond  |        |            | 7.84000   | 108.19331 | 7.84000            | 108.17045          |                   |            |  | 0.00        | 0                |            |
| <b>Total COJ05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For COJ05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| COJ08 On 22/06/2026 Spot Bond  |        |            | 10.34500  | 106.15571 | 10.34500           | 106.12630          |                   |            |  | 0.00        | 0                |            |
| <b>Total COJ08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For COJ08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| COJG0 On 09/06/2024 Spot Bond  |        |            | 6.93000   | 109.16771 | 6.93000            | 109.14728          |                   |            |  | 0.00        | 0                |            |
| <b>Total COJG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility           | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|----------------------|-------------|------------------|------------|
| <b>Total For COJG01</b>       |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         |            |
| COT01 On 03/04/2023 Spot Bond |        |            | 7.47500   | 105.56926 | 7.47500            | 105.54798          |                   |                      | 0.00        | 0                |            |
| <b>Total COT01 SPOT</b>       |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For COT01</b>        |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         |            |
| COT02 On 03/04/2028 Spot Bond |        |            | 12.13500  | 96.23672  | 12.13500           | 96.20557           |                   |                      | 0.00        | 0                |            |
| <b>Total COT02 SPOT</b>       |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For COT02</b>        |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         |            |
| COT03 On 05/06/2028 Spot Bond |        |            | 10.72500  | 96.76180  | 10.72500           | 96.73404           |                   |                      | 0.00        | 0                |            |
| <b>Total COT03 SPOT</b>       |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For COT03</b>        |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         |            |
| CPV01 On 30/06/2029 Spot Bond |        |            | 9.84000   | 9.84000   | 9.84000            | 105.81877          |                   |                      | 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>         |            |
| DENG8 On 28/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.78198          |                   |                      | 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 31/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.69376          |                   |                      | 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>         |            |
| DSY01 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.23731          |                   |                      | 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            | 101.54783          |                   |                      | 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 |        |            | 9.47500   | 9.47500   | 9.47500            | 105.36492          |                   |                      | 0.00        | 0                |            |
| <b>Total DSY03 SPOT</b>       |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DSY03</b>        |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         |            |
| DSY04 On 21/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.63630          |                   |                      | 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            | 100.25526          |                   |                      | 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  |        |            | 6.87000   | 103.16813 | 6.87000            | 103.14889          |                   | 2,748,000,000,000.00 |             | 400,000,000      | 750,000,00 |

| 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 DV23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>2,748,000,000,000.00</b> | <b>400,000,000</b> | <b>750,000,000</b> |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   |            | <b>2,748,000,000,000.00</b> | <b>400,000,000</b> | <b>750,000,000</b> |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 51.13271  | 100.00000          | 51.01830           |                   |            | 0.00                        | 0                  |                    |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 51.13271  | 100.00000          | 51.01830           |                   |            | 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   |        |            | 7.42000   | 104.54727 | 7.42000            | 104.52623          |                   |            | 0.00                        | 0                  |                    |
| <b>Total DV24 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For DV24</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 100.49789 | 9.69000            | 100.47162          |                   |            | 0.00                        | 0                  |                    |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 100.49789 | 9.69000            | 100.47162          |                   |            | 0.00                        | 0                  |                    |
| <b>Total DV24/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For DV24/R2023</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| DV27 On 02/02/2027 Spot Bond   |        |            | 9.67500   | 99.89661  | 9.67500            | 99.87054           |                   |            | 0.00                        | 0                  |                    |
| <b>Total DV27 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For DV27</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| DV29 On 18/02/2029 Spot Bond   |        |            | 11.99000  | 91.77269  | 11.99000           | 91.74318           |                   |            | 0.00                        | 0                  |                    |
| <b>Total DV29 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For DV29</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 100.51850 | 10.10000           | 100.49114          |                   |            | 0.00                        | 0                  |                    |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 100.51850 | 10.10000           | 100.49114          |                   |            | 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>           |                    |
| DVF22 On 28/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.06424          |                   |            | 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            | 100.22991          |                   |            | 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>           |                    |
| DVF22k On 24/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.68756          |                   |            | 0.00                        | 0                  |                    |
| <b>Total DVF22C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For DVF22C</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| DVF24 On 23/10/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.17701           |                   |            | 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            | 99.16656           |                   |            | 0.00                        | 0                  |                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <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            | 97.01915           |                   |            |  | 0.00        | 0                | 4,200,000.00        |
| <b>Total DVF26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,200,000.00</b> |
| <b>Total For DVF26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,200,000.00</b> |
| DVF27 On 02/04/2029 Spot Bond |        |            |           |           | 0.00000            | 99.57290           |                   |            |  | 0.00        | 0                |                     |
| <b>Total DVF27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DVF27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DVFB2 On 15/12/2024 Spot Bond |        |            |           |           | 0.00000            | 99.88119           |                   |            |  | 0.00        | 0                |                     |
| <b>Total DVFB24 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DVFB24</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DVFB2 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 98.49732           |                   |            |  | 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>         |                     |
| DVFB2 On 31/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.48851          |                   |            |  | 0.00        | 0                |                     |
| <b>Total DVFB26 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DVFB26</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DVFB2 On 31/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.52089          |                   |            |  | 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            | 97.21334           |                   |            |  | 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            | 100.54912          |                   |            |  | 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            | 100.53156          |                   |            |  | 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            | 100.28355          |                   |            |  | 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>         |                     |
| DVFC2 On 15/12/2026 Spot Bond |        |            |           |           | 0.00000            | 99.87476           |                   |            |  | 0.00        | 0                |                     |
| <b>Total DVFC26 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DVFC26</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value                 | Contracts Traded      | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-----------------------|-----------------------|------------|
| DVFC2 On 15/12/2028 Spot Bond   |        |            |           |           | 0.00000            | 99.86995           |                   |                             | 0.00                  | 0                     |            |
| <b>Total DVFC28 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For DVFC28</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>           | <b>0</b>              |            |
| ECN22 On 14/03/2022 Spot Bond   |        |            | 4.45000   | 99.93908  | 4.45000            | 99.92691           |                   | 222,500,000,000,000.00      | 50,000,000,000        | 50,000,000,000        |            |
| <b>Total ECN22 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>2,500,000,000,000.00</b> | <b>50,000,000,000</b> | <b>50,000,000,000</b> |            |
| <b>Total For ECN22</b>          |        |            |           |           |                    |                    |                   | <b>2,500,000,000,000.00</b> | <b>50,000,000,000</b> | <b>50,000,000,000</b> |            |
| ECN24 On 14/03/2024 Spot Bond   |        |            | 6.95000   | 105.41337 | 6.95000            | 105.39348          |                   | 0.00                        | 0                     |                       |            |
| <b>Total ECN24 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>              |                       |            |
| <b>Total For ECN24</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>              |                       |            |
| ECN32 On 14/03/2032 Spot Bond   |        |            | 4.95500   | 113.41048 | 4.95500            | 113.37445          |                   | 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   |        |            | 4.71000   | 102.96247 | 4.71000            | 102.93045          |                   | 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   | 139.26385 | 2.25000            | 139.22983          |                   | 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    |        |            | 3.82000   | 152.26478 | 3.82000            | 152.22106          |                   | 0.00                        | 0                     |                       |            |
| <b>Total EL28 SPOT</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>              |                       |            |
| <b>Total For EL28</b>           |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>              |                       |            |
| EL29 On 19/11/2029 Spot Bond    |        |            | 3.69200   | 139.63502 | 3.69200            | 139.59544          |                   | 132,542,800,000,000.00      | 35,900,000,000        | 35,900,000,000        |            |
| <b>Total EL29 SPOT</b>          |        |            |           |           |                    |                    |                   | <b>2,542,800,000,000.00</b> | <b>35,900,000,000</b> | <b>35,900,000,000</b> |            |
| <b>Total For EL29</b>           |        |            |           |           |                    |                    |                   | <b>2,542,800,000,000.00</b> | <b>35,900,000,000</b> | <b>35,900,000,000</b> |            |
| EL30 On 29/07/2030 Spot Bond    |        |            | 3.73500   | 134.92933 | 3.73500            | 134.89091          |                   | 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    |        |            | 4.64500   | 117.27106 | 4.64500            | 117.23485          |                   | 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    |        |            | 4.68000   | 105.04785 | 4.68000            | 105.01525          |                   | 0.00                        | 0                     | 40,000,000            |            |
| <b>Total EL36 SPOT</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>              | <b>40,000,000</b>     |            |
| <b>Total For EL36</b>           |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>              | <b>40,000,000</b>     |            |
| EL36/I2 On 31/01/2036 Spot Bond |        |            | 2.25000   | 139.26385 | 2.25000            | 139.22983          |                   | 0.00                        | 0                     |                       |            |
| <b>Total EL36/I2038 SPOT</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>              |                       |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For EL36/I2038</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN001 On 06/06/2024 Spot Bond |        |            |           |           | 0.00000            | 164.56448          |                   |            |  | 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            | 161.91959          |                   |            |  | 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>         |            |
| ELN005 On 09/06/2025 Spot Bond |        |            |           |           | 0.00000            | 125.46354          |                   |            |  | 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            | 124.49808          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN008 On 28/07/2025 Spot Bond |        |            |           |           | 0.00000            | 122.20902          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN010 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 113.56563          |                   |            |  | 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            | 114.47611          |                   |            |  | 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 15/04/2024 Spot Bond |        |            |           |           | 0.00000            | 109.75011          |                   |            |  | 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            | 111.56214          |                   |            |  | 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>         |            |
| ELN015 On 09/12/2024 Spot Bond |        |            |           |           | 0.00000            | 92.29708           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total ELN015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ELN015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ELN015 On 17/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ELN016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ELN016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ELN016 On 08/03/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ELN017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ELN017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EMM03 On 04/05/2024 Spot Bond  |        |            | 9.78500   | 103.94842 | 9.78500            | 103.92099          |                   |            |  | 0.00        | 0                |                   |
| <b>Total EMM03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EMM03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EMM04 On 16/05/2028 Spot Bond  |        |            | 11.70500  | 11.70500  | 11.70500           | 96.45898           |                   |            |  | 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  |        |            | 11.75500  | 11.75500  | 11.75500           | 101.15167          |                   |            |  | 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  |        |            | 9.87500   | 9.87500   | 9.87500            | 102.66468          |                   |            |  | 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  |        |            | 9.87500   | 9.87500   | 9.87500            | 103.10688          |                   |            |  | 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  |        |            | 11.70500  | 11.70500  | 11.70500           | 74.45603           |                   |            |  | 0.00        | 0                |                   |
| <b>Total EMM07P SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EMM07P</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EMM08 On 18/06/2030 Spot Bond  |        |            | 11.03500  | 11.03500  | 11.03500           | 101.14733          |                   |            |  | 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  |        |            | 11.70500  | 11.70500  | 11.70500           | 95.38393           |                   |            |  | 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            | 100.07529          |                   |            |  | 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>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| EPF017 On 07/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.01478          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF018 On 13/12/2025 Spot Bond |        |            |           |           | 0.00000            | 99.90649           |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF019 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 99.90918           |                   |            |  | 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            | 100.45537          |                   |            |  | 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            | 100.10331          |                   |            |  | 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            | 100.13975          |                   |            |  | 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>         |            |
| EPF023 On 07/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.01562          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPFC48 On 12/03/2022 Spot Bond |        |            |           |           | 0.00000            | 99.90997           |                   |            |  | 0.00        | 0                |            |
| <b>Total EPFC48 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPFC48</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPFC50 On 10/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.39594          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPFC50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPFC50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT002 On 03/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.02116          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT003 On 03/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.02314          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT004 On 16/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.73191          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For EQT004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT004 On 10/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.13830          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT005 On 30/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.57971          |                   |            |  | 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>         |            |
| EQT006 On 22/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.14702          |                   |            |  | 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>         |            |
| EQT007 On 08/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.84723          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT008 On 11/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.38886          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT009 On 12/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.49539          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERS3B On 17/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.30659          |                   |            |  | 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            | 100.29366          |                   |            |  | 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            | 100.32720          |                   |            |  | 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            | 100.29624          |                   |            |  | 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            | 100.30912          |                   |            |  | 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            | 100.28958          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | 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            | 100.28335          |                   |                             |  | 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            | 100.32200          |                   |                             |  | 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   |        |            | 6.27000   | 104.32390 | 6.27000            | 104.30611          |                   |                             |  | 0.00               | 0                    | 300,000,00        |
| <b>Total ES23 SPOT</b>         |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>             | <b>300,000,00</b> |
| <b>Total For ES23</b>          |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>             | <b>300,000,00</b> |
| ES23/R On 25/01/2023 Spot Bond |        |            | 10.00000  | 101.16584 | 10.00000           | 101.13858          |                   |                             |  | 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   |        |            | 8.87500   | 99.96198  | 8.87500            | 99.93814           |                   | 2,104,848,250,000.00        |  | 237,166,000        | 17,851,082,30        |                   |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>2,104,848,250,000.00</b> |  | <b>237,166,000</b> | <b>17,851,082,30</b> |                   |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   | <b>2,104,848,250,000.00</b> |  | <b>237,166,000</b> | <b>17,851,082,30</b> |                   |
| ES26/R On 02/04/2026 Spot Bond |        |            | 7.85000   | 103.39873 | 7.85000            | 103.37686          |                   |                             |  | 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   |        |            | 11.38000  | 75.31475  | 11.29000           | 75.76274           |                   | 2,960,368,164,000.00        |  | 260,137,800        | 800,549,50           |                   |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>2,960,368,164,000.00</b> |  | <b>260,137,800</b> | <b>800,549,50</b>    |                   |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   | <b>2,960,368,164,000.00</b> |  | <b>260,137,800</b> | <b>800,549,50</b>    |                   |
| ES33/R On 15/09/2033 Spot Bond |        |            | 7.50000   | 99.87804  | 7.50000            | 99.85772           |                   |                             |  | 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   |        |            | 11.81000  | 77.88474  | 11.71500           | 78.43574           |                   | 1,938,244,209,000.00        |  | 164,118,900        | 5,228,830,70         |                   |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>1,938,244,209,000.00</b> |  | <b>164,118,900</b> | <b>5,228,830,70</b>  |                   |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   | <b>1,938,244,209,000.00</b> |  | <b>164,118,900</b> | <b>5,228,830,70</b>  |                   |
| ES42/R On 25/04/2042 Spot Bond |        |            | 8.50000   | 103.13548 | 8.50000            | 103.11189          |                   |                             |  | 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            | 99.96677           |                   |                             |  | 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            | 100.67549          |                   |            |  | 0.00        | 0                |            |
| <b>Total EXX05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EXX05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FBJ22Z On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.28414          |                   |            |  | 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            | 100.46266          |                   |            |  | 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            | 100.24251          |                   |            |  | 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            | 100.41764          |                   |            |  | 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            | 100.34578          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIFB17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FIFB17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FIFB18 On 29/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.58162          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIFB18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FIFB18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FIFB19 On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.34411          |                   |            |  | 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>         |            |
| FIFG01 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.48864          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIFG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FIFG01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FIFG02 On 05/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.52011          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIFG02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FIFG02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FIFG03 On 22/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.22430          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIFG03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FIFG03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FIFG04 On 22/02/2027 Spot Bond |        |            |           |           | 0.00000            | 100.23955          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIFG04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total For FIG04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FIG05 On 22/08/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.24338          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FIG05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FIG05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRB17/ On 08/01/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRB17/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRB17/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRB22 On 08/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.01365          |                   |            |  | 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            | 102.46935          |                   |            |  | 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            | 103.99819          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRB24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRB24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRB25 On 19/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 106.20290          |                   |            |  | 0.00        | 2,500,000,000        | 1,250,000,000        |
| <b>Total FRB25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,500,000,000</b> | <b>1,250,000,000</b> |
| <b>Total For FRB25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,500,000,000</b> | <b>1,250,000,000</b> |
| FRB26 On 03/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.58340          |                   |            |  | 0.00        | 2,400,000,000        | 900,000,000          |
| <b>Total FRB26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,400,000,000</b> | <b>900,000,000</b>   |
| <b>Total For FRB26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,400,000,000</b> | <b>900,000,000</b>   |
| FRB27 On 03/06/2026 Spot Bond  |        |            | 8.45500   | 108.73283 | 8.45500            | 108.70809          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRB27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRB27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRB28 On 02/12/2025 Spot Bond  |        |            |           |           | 0.00000            | 103.11017          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRB28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRB28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRB29 On 19/04/2026 Spot Bond  |        |            |           |           | 0.00000            | 102.85632          |                   |            |  | 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  |        |            | 8.37500   | 102.39199 | 8.37500            | 102.36892          |                   |            |  | 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>             |                      |
| FRB31 On 24/11/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.20481          |                   |            |  | 0.00        | 0                    |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| <b>Total FRB31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRB31</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRBI23 On 07/12/2023 Spot Bond |        |            | 2.18000   | 321.56829 | 2.18000            | 321.49042          |                   |            |  | 0.00        | 0                | 10,000,00        |
| <b>Total FRBI23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,00</b> |
| <b>Total For FRBI23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,00</b> |
| FRBI25 On 31/01/2025 Spot Bond |        |            | 2.67500   | 2.67500   | 2.67500            | 156.62897          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRBI25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRBI25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRBI28 On 31/03/2028 Spot Bond |        |            | 3.61000   | 209.44574 | 3.61000            | 209.38688          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRBI28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRBI28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRBI29 On 31/03/2029 Spot Bond |        |            | 4.07000   | 4.07000   | 4.07000            | 111.42358          |                   |            |  | 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 |        |            | 4.64000   | 4.64000   | 4.64000            | 229.32302          |                   |            |  | 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 |        |            | 4.93000   | 100.72774 | 4.93000            | 100.69588          |                   |            |  | 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 |        |            | 4.95000   | 100.39203 | 4.95000            | 100.36014          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRBI50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRBI50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRBZ02 On 28/10/2024 Spot Bond |        |            | 7.21484   | 7.21484   | 7.21484            | 83.10548           |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRBZ02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRBZ02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRBZ03 On 10/12/2024 Spot Bond |        |            | 7.27497   | 7.27497   | 7.27497            | 82.30154           |                   |            |  | 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>         |                  |
| FRC169 On 31/01/2025 Spot Bond |        |            | 3.97000   | 3.97000   | 3.97000            | 151.09165          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRC169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRC169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRC178 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRC178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRC178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC18 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 94.98518           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC181 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC181</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC25 On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.35269          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC252 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC252</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC25 On 05/10/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC255 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC255</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC25 On 17/07/2027 Spot Bond |        |            |           |           | 0.00000            | 102.31702          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC256 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC256</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC26 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.73721          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC267 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC267</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC27 On 30/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.60599          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC271 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC271</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC27 On 30/01/2023 Spot Bond |        |            | 9.58400   | 9.58400   | 9.58400            | 100.96143          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC272 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC272</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC27 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.24300          |                   |            |  | 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 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.40146          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC280 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC280</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC28 On 27/02/2023 Spot Bond |        |            | 3.57000   | 3.57000   | 3.57000            | 115.26277          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC282 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC282</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC28 On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.54595          |                   |            |  | 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            | 101.26010          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC285 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For FRC285</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC285 On 27/02/2023 Spot Bond |        |            | 3.40000   | 3.40000   | 3.40000            | 113.24463          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC286 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC286</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC286 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.22449          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC289 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC289</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC289 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.74597          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC290 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC290</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC290 On 14/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.36832          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC296 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC296</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC296 On 14/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37429          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC297 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC297</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC297 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.72498          |                   |            |  | 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>         |            |
| FRC299 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.93729          |                   |            |  | 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>         |            |
| FRC300 On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 102.36148          |                   |            |  | 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>         |            |
| FRC302 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.16258          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC303 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC303</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC303 On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.40031          |                   |            |  | 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            | 100.12709          |                   |            |  | 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            | 101.41791          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRC308 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC308</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC308 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.19886          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC309 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC309</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC309 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.37577          |                   |            |  | 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            | 101.50798          |                   |            |  | 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            | 99.62714           |                   |            |  | 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            | 101.43354          |                   |            |  | 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            | 100.61359          |                   |            |  | 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            | 101.35872          |                   |            |  | 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            | 101.50777          |                   |            |  | 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>         |            |
| FRC319 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.66427          |                   |            |  | 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>         |            |
| FRC323 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.39051          |                   |            |  | 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>         |            |
| FRC324 On 02/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.94765          |                   |            |  | 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>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC326 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 102.03900          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC326 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC326</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC327 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.95108          |                   |            |  | 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>         |            |
| FRC328 On 27/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.13157          |                   |            |  | 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>         |            |
| FRC329 On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.45437          |                   |            |  | 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>         |            |
| FRC330 On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.72503          |                   |            |  | 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>         |            |
| FRC335 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.55588          |                   |            |  | 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>         |            |
| FRC337 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 102.43903          |                   |            |  | 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>         |            |
| FRC339 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.42531          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC339 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC339</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC340 On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.65268          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC340 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC340</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC341 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.78063          |                   |            |  | 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>         |            |
| FRC343 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.23598          |                   |            |  | 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>         |            |
| FRC344 On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.77949          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC344 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For FRC344</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC344 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.61839          |                   |            |  | 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>         |            |
| FRC346 On 27/03/2024 Spot Bond |        |            |           |           | 0.00000            | 102.21907          |                   |            |  | 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>         |            |
| FRC347 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.83476          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC348 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC348</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC348 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.72061          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC349 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC349</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC349 On 31/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.63871          |                   |            |  | 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>         |            |
| FRC350 On 31/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.14756          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC351 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC351</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC351 On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.97498          |                   |            |  | 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            | 100.73164          |                   |            |  | 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 30/09/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC354 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC354</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC354 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.81019          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC355 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC355</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC355 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.73840          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC356 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC356</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC356 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.74448          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.59415          |                   |            |  | 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            | 100.79319          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC360 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC360</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC360 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.62735          |                   |            |  | 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            | 101.03157          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC362 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC362</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC362 On 01/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.46788          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC363 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC363</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC363 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.38644          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC364 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC364</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC364 On 31/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.60242          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC365 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC365</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC365 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 102.04865          |                   |            |  | 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>         |            |
| FRC366 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.15743          |                   |            |  | 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>         |            |
| FRC368 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 103.52938          |                   |            |  | 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>         |            |
| FRC370 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 103.53993          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC37: On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.73388          |                   |            |  | 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            | 100.73046          |                   |            |  | 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 |        |            |           |           | 0.00000            | 103.63695          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC374 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC374</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC37: On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.05809          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC375 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC375</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC37: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 103.93949          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC376 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC376</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC37: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 103.91649          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC377 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC377</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC37: On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.24564          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC378 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC378</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC37: On 23/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.48942          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC379 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC379</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC38: On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.41188          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC381 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC381</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC38: On 24/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.11568          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC382 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC382</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC38: On 28/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.59534          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC383 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC383</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC38: On 15/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.31711          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC384 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For FRC384</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRC384 On 15/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.31711          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRC385 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRC385</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRC385 On 16/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.30396          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRC386 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRC386</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRC386 On 16/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.30396          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRC387 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRC387</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRC387 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.01562          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRC388 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRC388</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRC388 On 30/04/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRC389 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRC389</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRC389 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.11389          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRC390 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRC390</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRC390 On 28/10/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 70,000,000.00        |
| <b>Total FRC391 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>70,000,000.00</b> |
| <b>Total For FRC391</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>70,000,000.00</b> |
| FRI33 On 28/02/2033 Spot Bond  |        |            | 4.37000   | 106.58926 | 4.37000            | 106.55730          |                   |            |  | 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  |        |            | 4.56000   | 118.38926 | 4.56000            | 118.35291          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRI38 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRI38</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRJ022 On 28/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.75282          |                   |            |  | 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>         |                      |
| FRJ22 On 07/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRJ22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRJ22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRJ23 On 31/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.32678          |                   |            |  | 0.00        | 0                |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total FRJ23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRJ23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRJ24 On 14/02/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.83673          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRJ24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRJ24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRJ25 On 09/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 102.27711          |                   |            |  | 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            | 101.18859          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRJ26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRJ26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRJ27 On 25/01/2027 Spot Bond  |        |            |           |           | 0.00000            | 103.30178          |                   |            |  | 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            | 101.10558          |                   |            |  | 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            | 101.17840          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRJ29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRJ29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRJ31 On 22/06/2031 Spot Bond  |        |            |           |           | 0.00000            | 101.12422          |                   |            |  | 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 |        |            | 4.13800   | 4.13800   | 4.13800            | 108.61699          |                   |            |  | 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 |        |            | 4.53000   | 4.53000   | 4.53000            | 118.80233          |                   |            |  | 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>         |                   |
| FRS103 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.16445          |                   |            |  | 0.00        | 0                | 800,000,00        |
| <b>Total FRS103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>800,000,00</b> |
| <b>Total For FRS103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>800,000,00</b> |
| FRS104 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.56757          |                   |            |  | 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>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS108 On 31/01/2038 Spot Bond |        |            | 4.67000   | 116.75842 | 4.67000            | 116.72221          |                   |            |  | 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 |        |            | 4.64500   | 229.28711 | 4.64500            | 229.21631          |                   |            |  | 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 |        |            | 4.81000   | 114.72112 | 4.81000            | 114.68513          |                   |            |  | 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>         |            |
| FRS112 On 07/12/2033 Spot Bond |        |            | 4.67500   | 4.67500   | 4.67500            | 228.57718          |                   |            |  | 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 |        |            | 3.52000   | 153.03160 | 3.52000            | 152.98891          |                   |            |  | 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   | 132.02504 | 3.70500            | 131.98757          |                   |            |  | 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 |        |            | 4.61000   | 117.64464 | 4.61000            | 117.60836          |                   |            |  | 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 |        |            | 4.79500   | 226.11267 | 4.79500            | 226.04194          |                   |            |  | 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 |        |            | 4.84500   | 225.06624 | 4.84500            | 224.99555          |                   |            |  | 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 |        |            | 3.05000   | 124.33216 | 3.05000            | 155.00094          |                   |            |  | 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 |        |            | 4.87500   | 224.44117 | 4.87500            | 224.37051          |                   |            |  | 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 |        |            | 4.81000   | 114.72112 | 4.81000            | 114.68513          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For FRS124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS124 On 31/03/2028 Spot Bond |        |            | 4.22000   | 202.59432 | 4.22000            | 202.53407          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS126 On 31/01/2038 Spot Bond |        |            | 5.56000   | 104.50116 | 5.56000            | 104.46627          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS127 On 31/03/2028 Spot Bond |        |            | 4.11000   | 203.81053 | 4.11000            | 203.75052          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS129 On 31/03/2028 Spot Bond |        |            | 4.17000   | 203.14611 | 4.17000            | 203.08598          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS131 On 07/12/2033 Spot Bond |        |            | 5.38500   | 214.12802 | 5.38500            | 214.05767          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS132 On 31/01/2038 Spot Bond |        |            | 5.51000   | 105.14770 | 5.51000            | 105.11272          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS134 On 31/01/2038 Spot Bond |        |            | 4.81000   | 4.81000   | 4.81000            | 114.68513          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS135 On 31/01/2038 Spot Bond |        |            | 4.79000   | 115.00957 | 4.79000            | 114.97355          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS136 On 31/03/2028 Spot Bond |        |            | 3.98000   | 205.25872 | 3.98000            | 205.19901          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS137 On 07/12/2033 Spot Bond |        |            | 5.15500   | 218.70681 | 5.15500            | 218.63631          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS138 On 31/03/2028 Spot Bond |        |            | 4.11000   | 203.81053 | 4.11000            | 203.75052          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS142 On 31/03/2028 Spot Bond |        |            | 4.11000   | 203.81053 | 4.11000            | 203.75052          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS143 On 31/03/2028 Spot Bond |        |            | 3.51100   | 210.58264 | 3.51100            | 210.52404          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS145 On 31/01/2025 Spot Bond |        |            | 3.82000   | 151.76450 | 3.82000            | 151.72093          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS146 On 31/03/2028 Spot Bond |        |            | 4.46000   | 199.96968 | 4.46000            | 199.90892          |                   |            |  | 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 |        |            | 4.50000   | 199.53607 | 4.50000            | 199.47522          |                   |            |  | 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 |        |            | 3.79000   | 151.89064 | 3.79000            | 151.84715          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS151 On 31/03/2028 Spot Bond |        |            | 3.97500   | 205.31464 | 3.97500            | 205.25494          |                   |            |  | 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 |        |            | 4.51000   | 4.51000   | 4.51000            | 199.36698          |                   |            |  | 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 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 6.18053            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS170 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS170</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS170 On 16/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.72914          |                   |            |  | 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            | 100.80404          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS18( On 18/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.24371          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS180</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS18( On 27/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.19498          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS18( On 16/11/2023 Spot Bond |        |            |           |           | 0.00000            | 193.96411          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS18( On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 144.26585          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS186 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS186</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS18( On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 183.29014          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS187 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS187</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS19( On 19/06/2026 Spot Bond |        |            |           |           | 0.00000            | 62.08107           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS19( On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.42958          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS197 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS197</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS19( On 05/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.48864          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS199</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS20( On 12/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.37033          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS20( On 06/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.13803          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS20( On 14/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.82204          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS20( On 18/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.28540          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS209 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For FRS209</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS21 On 30/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS217 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS217</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS21 On 08/06/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS218 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS218</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS21 On 12/06/2025 Spot Bond |        |            |           |           | 0.00000            | 106.08453          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS219 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS219</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS22 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.08154          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS220 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS220</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS22 On 26/06/2025 Spot Bond |        |            |           |           | 0.00000            | 105.47353          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS221 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS221</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS22 On 06/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.74827          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS222 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS222</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS22 On 14/07/2025 Spot Bond |        |            |           |           | 0.00000            | 106.57987          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS223 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS223</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS22 On 07/07/2025 Spot Bond |        |            |           |           | 0.00000            | 105.39730          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS224 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS224</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS22 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.23598          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS225 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS225</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS22 On 28/07/2025 Spot Bond |        |            |           |           | 0.00000            | 105.35167          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS226 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS226</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS22 On 31/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.98693          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS227 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS227</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS22 On 07/08/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.93620          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS228 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS228</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS23( On 14/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.38352          |                   |            |  | 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>         |            |
| FRS23( On 18/08/2025 Spot Bond |        |            |           |           | 0.00000            | 96.64200           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS231 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS231</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS23( On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 97.83219           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS232 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS232</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS23( On 25/08/2025 Spot Bond |        |            |           |           | 0.00000            | 97.22025           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS233 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS233</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS23( On 28/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS234 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS234</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS23( On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 105.34753          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS235 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS235</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS23( On 22/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS237 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS237</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS23( On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 111.37037          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS238 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS238</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24( On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 103.41060          |                   |            |  | 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            | 100.34377          |                   |            |  | 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            | 74.28718           |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS24 On 09/12/2023 Spot Bond |        |            |           |           | 0.00000            | 99.97361           |                   |            |  | 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            | 111.05530          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS244 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS244</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24 On 19/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.19817          |                   |            |  | 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 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 22/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.32003          |                   |            |  | 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 02/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.09147          |                   |            |  | 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            | 0.00000            |                   |            |  | 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            | 109.83938          |                   |            |  | 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            | 102.41596          |                   |            |  | 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            | 101.68515          |                   |            |  | 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            | 100.16742          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS261 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For FRS261</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS261 On 13/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS262 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS262</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS262 On 13/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS263 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS263</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| 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 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 101.22846          |                   |            |  | 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            | 111.02811          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS267 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS267</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS267 On 31/03/2031 Spot Bond |        |            |           |           | 0.00000            | 101.23766          |                   |            |  | 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            | 107.11317          |                   |            |  | 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>         |            |
| FRS270 On 14/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.80761          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS271 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS271</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS271 On 21/07/2022 Spot Bond |        |            |           |           | 0.00000            | 102.36868          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS272 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS272</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS272 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 101.23028          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS273 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS273</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS273 On 18/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.26442          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total FRS274 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRS274</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRS274 On 03/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRS276 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRS276</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRS276 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.54814          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRS278 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRS278</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRS278 On 21/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.71612          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRS279 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRS279</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRS279 On 31/03/2032 Spot Bond |        |            | 9.53000   | 9.53000   | 9.53000            | 104.15051          |                   |            |  | 0.00        | 0                | 500,000,00        |
| <b>Total FRS280 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| <b>Total For FRS280</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| FRS280 On 05/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRS281 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRS281</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRS281 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.30526          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRS282 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRS282</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRS282 On 28/02/2031 Spot Bond |        |            | 9.58000   | 9.58000   | 9.58000            | 99.78686           |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRS284 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRS284</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRS284 On 28/02/2031 Spot Bond |        |            | 9.58000   | 9.58000   | 9.58000            | 99.78686           |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRS285 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRS285</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRS285 On 25/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.62974          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRS286 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRS286</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRS286 On 13/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.50999          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRS288 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRS288</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRS288 On 31/01/2030 Spot Bond |        |            | 10.94400  | 10.94400  | 10.94400           | 92.93410           |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRS289 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRS289</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS29 On 12/02/2024 Spot Bond |        |            |           |           | 0.00000            | 95.74400           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS291 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS291</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS29 On 20/01/2023 Spot Bond |        |            |           |           | 0.00000            | 89.96970           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS292 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS292</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS29 On 26/01/2023 Spot Bond |        |            |           |           | 0.00000            | 94.73200           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS293 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS293</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS29 On 28/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.57357          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS294 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS294</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS36 On 07/12/2023 Spot Bond |        |            | 1.98000   | 1.98000   | 1.98000            | 322.55744          |                   |            |  | 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 |        |            | 1.71000   | 324.07972 | 1.71000            | 324.00539          |                   |            |  | 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 |        |            | 1.72000   | 1.72000   | 1.72000            | 323.95160          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS62 On 04/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.51575          |                   |            |  | 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 |        |            | 4.51000   | 110.58368 | 4.51000            | 110.54987          |                   |            |  | 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 |        |            | 4.16500   | 74.45610  | 4.16500            | 117.41830          |                   |            |  | 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 |        |            | 2.94000   | 2.94000   | 2.94000            | 155.47639          |                   |            |  | 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 |        |            | 3.22000   | 3.22000   | 3.22000            | 154.26956          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|-------------------|
| <b>Total For FRS87</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                   |
| FRS90 On 07/12/2023 Spot Bond |        |            | 2.78000   | 2.78000   | 2.78000            | 318.31734          |                   |                             | 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 |        |            | 5.90000   | 5.90000   | 5.90000            | 101.89997          |                   |                             | 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 |        |            | 7.28500   | 111.11578 | 7.28500            | 111.09394          |                   |                             | 0.00        | 0                  |                   |
| <b>Total FRX24 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FRX24</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                   |
| FRX25 On 26/07/2025 Spot Bond |        |            | 7.57500   | 107.50216 | 7.57500            | 107.48009          |                   |                             | 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 |        |            | 8.10500   | 109.37330 | 8.10500            | 109.34943          |                   | 264,303,239,500.00          |             | 32,609,900         | 16,049,30         |
| <b>Total FRX26 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>264,303,239,500.00</b>   |             | <b>32,609,900</b>  | <b>16,049,30</b>  |
| <b>Total For FRX26</b>        |        |            |           |           |                    |                    |                   | <b>264,303,239,500.00</b>   |             | <b>32,609,900</b>  | <b>16,049,30</b>  |
| FRX27 On 07/03/2027 Spot Bond |        |            | 8.14500   | 108.31053 | 8.14500            | 108.28703          |                   | 4,887,000,000,000.00        |             | 600,000,000        | 950,000,00        |
| <b>Total FRX27 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>4,887,000,000,000.00</b> |             | <b>600,000,000</b> | <b>950,000,00</b> |
| <b>Total For FRX27</b>        |        |            |           |           |                    |                    |                   | <b>4,887,000,000,000.00</b> |             | <b>600,000,000</b> | <b>950,000,00</b> |
| FRX28 On 26/07/2028 Spot Bond |        |            | 8.38500   | 109.59951 | 8.38500            | 109.57465          |                   | 0.00                        |             | 0                  |                   |
| <b>Total FRX28 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           |                   |
| <b>Total For FRX28</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           |                   |
| FRX30 On 31/01/2030 Spot Bond |        |            | 9.19500   | 104.04720 | 9.19500            | 104.02136          |                   | 0.00                        |             | 0                  |                   |
| <b>Total FRX30 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           |                   |
| <b>Total For FRX30</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           |                   |
| FRX31 On 21/02/2031 Spot Bond |        |            | 9.34500   | 101.33783 | 9.34500            | 101.31227          |                   | 0.00                        |             | 0                  |                   |
| <b>Total FRX31 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           |                   |
| <b>Total For FRX31</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           |                   |
| FRX32 On 31/03/2032 Spot Bond |        |            | 9.53500   | 110.89439 | 9.53500            | 110.86601          |                   | 0.00                        |             | 0                  |                   |
| <b>Total FRX32 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           |                   |
| <b>Total For FRX32</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           |                   |
| FRX45 On 14/04/2045 Spot Bond |        |            | 11.05500  | 77.85857  | 11.05500           | 77.83556           |                   | 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            | 100.16086          |                   | 0.00                        |             | 0                  |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total FS6A2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FS6A2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FS6A3 On 20/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.43116          |                   |            |  | 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            | 100.22956          |                   |            |  | 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            | 100.21935          |                   |            |  | 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            | 100.22626          |                   |            |  | 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            | 100.22830          |                   |            |  | 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>         |                      |
| FST3A1 On 20/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.54724          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FST3A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FST3A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FST3A2 On 20/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.57663          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FST3A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FST3A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FST3A3 On 20/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.61508          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FST3A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FST3A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FST3A4 On 20/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.63428          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FST3A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FST3A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GBL05 On 07/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.50002          |                   |            |  | 0.00        | 0                |                      |
| <b>Total GBL05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GBL05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GBL06 On 21/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.59069          |                   |            |  | 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> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| GH5A1 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.37096          |                   |            |  | 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            | 100.22262          |                   |            |  | 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            | 100.17524          |                   |            |  | 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            | 101.50086          |                   |            |  | 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            | 102.10404          |                   |            |  | 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 |        |            | 3.67000   | 116.50430 | 3.67000            | 116.47140          |                   |            |  | 0.00        | 0                |                  |
| <b>Total GRL35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For GRL35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| GRT07 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.92218          |                   |            |  | 0.00        | 0                | 90,000,00        |
| <b>Total GRT07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>90,000,00</b> |
| <b>Total For GRT07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>90,000,00</b> |
| GRT17 On 17/10/2023 Spot Bond |        |            | 6.51900   | 109.43011 | 6.51900            | 109.41082          |                   |            |  | 0.00        | 0                |                  |
| <b>Total GRT17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For GRT17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| GRT19 On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 99.92326           |                   |            |  | 0.00        | 0                |                  |
| <b>Total GRT19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For GRT19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| GRT20 On 03/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.56645          |                   |            |  | 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 |        |            | 6.88500   | 109.70284 | 6.88500            | 109.68244          |                   |            |  | 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            | 100.72413          |                   |            |  | 0.00        | 0                |                  |
| <b>Total GRT22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For GRT22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GRT23 On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.52080          |                   |            |  | 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            | 99.97602           |                   |            |  | 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            | 100.44075          |                   |            |  | 0.00        | 0                | 130,000,00           |
| <b>Total GRT25G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>130,000,00</b>    |
| <b>Total For GRT25G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>130,000,00</b>    |
| GRT26 On 09/03/2028 Spot Bond |        |            |           |           | 0.00000            | 99.98387           |                   |            |  | 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            | 100.69089          |                   |            |  | 0.00        | 0                | 10,000,00            |
| <b>Total GRT27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,00</b>     |
| <b>Total For GRT27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,00</b>     |
| GRT29 On 10/12/2023 Spot Bond |        |            |           |           | 0.00000            | 99.72426           |                   |            |  | 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            | 98.64617           |                   |            |  | 0.00        | 0                |                      |
| <b>Total GRT30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GRT30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GRT31 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.12451          |                   |            |  | 0.00        | 0                |                      |
| <b>Total GRT31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GRT31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GRT32 On 18/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.44625          |                   |            |  | 0.00        | 0                | 11,900,000,00        |
| <b>Total GRT32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>11,900,000,00</b> |
| <b>Total For GRT32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>11,900,000,00</b> |
| GRT33 On 18/04/2026 Spot Bond |        |            |           |           | 0.00000            | 98.42210           |                   |            |  | 0.00        | 0                |                      |
| <b>Total GRT33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GRT33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GRT34 On 18/04/2029 Spot Bond |        |            |           |           | 0.00000            | 98.50376           |                   |            |  | 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            | 100.95020          |                   |            |  | 0.00        | 0                |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <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            | 100.99088          |                   |            |  | 0.00        | 0                |                   |
| <b>Total GRT38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For GRT38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| GRT39 On 30/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.55324          |                   |            |  | 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            | 99.69643           |                   |            |  | 0.00        | 0                |                   |
| <b>Total GRT40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For GRT40</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| GRT41 On 20/11/2024 Spot Bond |        |            |           |           | 0.00000            | 99.83924           |                   |            |  | 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            | 100.23926          |                   |            |  | 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            | 101.94985          |                   |            |  | 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            | 101.00472          |                   |            |  | 0.00        | 0                | 640,000,0€        |
| <b>Total GRT47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>640,000,0€</b> |
| <b>Total For GRT47</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>640,000,0€</b> |
| GRT48 On 22/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.01235          |                   |            |  | 0.00        | 0                | 50,000,0€         |
| <b>Total GRT48 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,0€</b>  |
| <b>Total For GRT48</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,0€</b>  |
| H10T1 On 26/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.51129          |                   |            |  | 0.00        | 0                |                   |
| <b>Total H10T1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For H10T1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| H10T2 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.15766          |                   |            |  | 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>         |                   |
| H10T4 On 23/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.89451          |                   |            |  | 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>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| H12T2 On 12/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.32261          |                   |            |  | 0.00        | 0                |            |
| <b>Total H12T2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H12T2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H12T3 On 19/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.16699          |                   |            |  | 0.00        | 0                |            |
| <b>Total H12T3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H12T3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H12T4 On 28/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.88933          |                   |            |  | 0.00        | 0                |            |
| <b>Total H12T4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H12T4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HC5T5 On 31/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.10587          |                   |            |  | 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>         |            |
| HILB08 On 29/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.57104          |                   |            |  | 0.00        | 0                |            |
| <b>Total HILB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HILB08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HILB09 On 29/03/2025 Spot Bond |        |            |           |           | 0.00000            | 99.79081           |                   |            |  | 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            | 99.85958           |                   |            |  | 0.00        | 0                |            |
| <b>Total HILB10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HILB10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HILB11 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.07898          |                   |            |  | 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            | 99.98641           |                   |            |  | 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>         |            |
| HPF11 On 31/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.05863          |                   |            |  | 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            | 100.99447          |                   |            |  | 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            | 100.97621          |                   |            |  | 0.00        | 0                |            |
| <b>Total HPF13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value       | Contracts Traded  | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|----------------------|
| <b>Total For HPF13</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                      |
| HWAY2 On 07/12/2023 Spot Bond |        |            | 2.31000   | 320.87819 | 2.31000            | 320.79936          |                   |                           | 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 |        |            | 2.67000   | 2.67000   | 2.67000            | 326.85046          |                   |                           | 0.00        | 0                 |                      |
| <b>Total HWAY24 SPOT</b>      |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For HWAY24</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                      |
| HWAY3 On 28/08/2030 Spot Bond |        |            | 10.31500  | 100.52964 | 10.31500           | 100.50171          |                   |                           | 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 |        |            | 4.62000   | 79.82948  | 4.62000            | 106.72639          |                   |                           | 0.00        | 0                 | 10,000,000,00        |
| <b>Total HWAY33 SPOT</b>      |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>10,000,000,00</b> |
| <b>Total For HWAY33</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>10,000,000,00</b> |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 10.78000  | 90.59428  | 10.78000           | 90.56801           |                   | 795,678,268,000.00        |             | 73,810,600        | 72,567,917,10        |
| <b>Total HWAY34 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>795,678,268,000.00</b> |             | <b>73,810,600</b> | <b>72,567,917,10</b> |
| <b>Total For HWAY34</b>       |        |            |           |           |                    |                    |                   | <b>795,678,268,000.00</b> |             | <b>73,810,600</b> | <b>72,567,917,10</b> |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 100.00000 | 10.05326  | 100.00000          | 10.03077           |                   |                           | 0.00        | 0                 |                      |
| <b>Total HWAY34/R208 SPOT</b> |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For HWAY34/R208</b>  |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                      |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 11.38500  | 86.42589  | 11.38500           | 86.39946           |                   |                           | 0.00        | 0                 | 7,690,000,00         |
| <b>Total HWAY35 SPOT</b>      |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>7,690,000,00</b>  |
| <b>Total For HWAY35</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>7,690,000,00</b>  |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 100.00000 | 10.05109  | 100.00000          | 10.02860           |                   |                           | 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            | 100.87112          |                   |                           | 0.00        | 0                 | 15,490,000,00        |
| <b>Total HWF11 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>15,490,000,00</b> |
| <b>Total For HWF11</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>15,490,000,00</b> |
| HWF12 On 29/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.70643          |                   |                           | 0.00        | 0                 | 500,000,00           |
| <b>Total HWF12 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>500,000,00</b>    |
| <b>Total For HWF12</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>500,000,00</b>    |
| HWF13 On 28/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.12563          |                   |                           | 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 |        |            | 2.30000   | 158.31633 | 2.37000            | 157.96815          |                   | 010,425,524,880,000.00    |             | 439,315,445,600   | 520,216,674,40       |

| 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 I2025 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>10,425,524,880,000.00</b> | <b>439,315,445,600</b> | <b>520,216,674,400</b> |
| <b>Total For I2025</b>         |        |            |           |           |                    |                    |                   |            | <b>10,425,524,880,000.00</b> | <b>439,315,445,600</b> | <b>520,216,674,400</b> |
| I2029 On 31/03/2029 Spot Bond  |        |            | 3.17000   | 118.10534 | 3.20000            | 117.84483          |                   |            | 36,888,538,076,000.00        | 11,636,762,800         | 337,979,528,800        |
| <b>Total I2029 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>16,888,538,076,000.00</b> | <b>11,636,762,800</b>  | <b>337,979,528,800</b> |
| <b>Total For I2029</b>         |        |            |           |           |                    |                    |                   |            | <b>16,888,538,076,000.00</b> | <b>11,636,762,800</b>  | <b>337,979,528,800</b> |
| I2033 On 28/02/2033 Spot Bond  |        |            | 3.88000   | 111.73261 | 3.87000            | 111.80839          |                   |            | 49,110,462,128,000.00        | 12,657,335,600         | 300,649,488,200        |
| <b>Total I2033 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>19,110,462,128,000.00</b> | <b>12,657,335,600</b>  | <b>300,649,488,200</b> |
| <b>Total For I2033</b>         |        |            |           |           |                    |                    |                   |            | <b>19,110,462,128,000.00</b> | <b>12,657,335,600</b>  | <b>300,649,488,200</b> |
| I2038 On 31/01/2038 Spot Bond  |        |            | 3.90000   | 128.75919 | 3.91000            | 128.55706          |                   |            | 246,369,509,100,000.00       | 63,171,669,000         | 329,358,986,000        |
| <b>Total I2038 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>16,369,509,100,000.00</b> | <b>63,171,669,000</b>  | <b>329,358,986,000</b> |
| <b>Total For I2038</b>         |        |            |           |           |                    |                    |                   |            | <b>16,369,509,100,000.00</b> | <b>63,171,669,000</b>  | <b>329,358,986,000</b> |
| I2046 On 31/03/2046 Spot Bond  |        |            | 3.93000   | 118.59435 | 3.93000            | 118.56003          |                   |            | 741,774,836,754,000.00       | 188,746,777,800        | 416,667,435,400        |
| <b>Total I2046 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>11,774,836,754,000.00</b> | <b>188,746,777,800</b> | <b>416,667,435,400</b> |
| <b>Total For I2046</b>         |        |            |           |           |                    |                    |                   |            | <b>11,774,836,754,000.00</b> | <b>188,746,777,800</b> | <b>416,667,435,400</b> |
| I2050 On 31/12/2050 Spot Bond  |        |            | 3.91000   | 121.32935 | 3.95000            | 120.38619          |                   |            | 778,707,906,293,000.00       | 199,158,032,300        | 396,743,539,700        |
| <b>Total I2050 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>18,707,906,293,000.00</b> | <b>199,158,032,300</b> | <b>396,743,539,700</b> |
| <b>Total For I2050</b>         |        |            |           |           |                    |                    |                   |            | <b>18,707,906,293,000.00</b> | <b>199,158,032,300</b> | <b>396,743,539,700</b> |
| IBG01 On 07/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.42143          |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total IBG01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For IBG01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| IBG02 On 07/02/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.43710          |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total IBG02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For IBG02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| IBL101 On 24/05/2022 Spot Bond |        |            | 6.35500   | 6.35500   | 6.35500            | 103.15456          |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total IBL101 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For IBL101</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| IBL102 On 24/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.38317          |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total IBL102 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For IBL102</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| IBL109 On 07/12/2023 Spot Bond |        |            | 2.44000   | 320.19007 | 2.44000            | 320.11029          |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total IBL109 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For IBL109</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| IBL114 On 21/05/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total IBL114 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For IBL114</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL115 On 21/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.68064          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL124 On 14/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.51317          |                   |            |  | 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            | 100.79150          |                   |            |  | 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            | 100.14482          |                   |            |  | 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            | 100.63728          |                   |            |  | 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            | 100.35541          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL133 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.05061          |                   |            |  | 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            | 100.80295          |                   |            |  | 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            | 100.22678          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL136 On 22/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.70705          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL137 On 21/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.42520          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL138 On 21/01/2026 Spot Bond |        |            |           |           | 0.00000            | 100.36569          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| <b>Total For IBL138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| IBL141 On 20/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.22119          |                   |            |  | 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>           |                   |
| IBL145 On 20/03/2026 Spot Bond |        |            |           |           | 0.00000            | 101.22024          |                   |            |  | 0.00        | 400,000,000        | 100,000,00        |
| <b>Total IBL145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,00</b> |
| <b>Total For IBL145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,00</b> |
| IBL147 On 03/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.01745          |                   |            |  | 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            | 100.15657          |                   |            |  | 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            | 100.16249          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total IBL149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For IBL149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| IBL150 On 26/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.29636          |                   |            |  | 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            | 100.21661          |                   |            |  | 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>           |                   |
| IBL157 On 21/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.57540          |                   |            |  | 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            | 100.44077          |                   |            |  | 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            | 100.33144          |                   |            |  | 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            | 100.46342          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total IBL161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For IBL161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| IBL162 On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.72397          |                   |            |  | 0.00        | 0                  |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IBL162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL163 On 13/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.74983          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL167 On 18/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.26173          |                   |            |  | 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            | 100.62938          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL177 On 19/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.63947          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL178 On 19/07/2026 Spot Bond |        |            |           |           | 0.00000            | 100.66230          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL181 On 25/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.16616          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL182 On 25/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.17142          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL190 On 10/09/2024 Spot Bond |        |            |           |           | 0.00000            | 99.97247           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL190 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL190</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL191 On 10/09/2026 Spot Bond |        |            |           |           | 0.00000            | 99.97152           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL191 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL191</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL192 On 08/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.80060          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL192 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL192</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL193 On 20/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.72325          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL196 On 08/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.52547          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL197 On 08/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.44865          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL197 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL197</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL199 On 11/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.40914          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL199</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL200 On 02/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.08813          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL201 On 02/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.09096          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL202 On 02/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.01100          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL203 On 09/12/2026 Spot Bond |        |            |           |           | 0.00000            | 99.98160           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL204 On 09/12/2026 Spot Bond |        |            |           |           | 0.00000            | 99.98242           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL205 On 09/12/2022 Spot Bond |        |            |           |           | 0.00000            | 99.98516           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL205 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL205</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL206 On 09/12/2024 Spot Bond |        |            |           |           | 0.00000            | 99.98324           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL207 On 31/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.50470          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL207 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL207</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL208 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.56578          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                 | Contracts Traded      | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|------------|
| <b>Total For IBL208</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| IBL210 On 18/02/2027 Spot Bond |        |            |           |           | 0.00000            | 100.27391          |                   |            |                              | 0.00                  | 0                     |            |
| <b>Total IBL210 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For IBL210</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| IBL211 On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.20189          |                   |            |                              | 0.00                  | 0                     |            |
| <b>Total IBL211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For IBL211</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| IBL212 On 22/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.18809          |                   |            |                              | 0.00                  | 0                     |            |
| <b>Total IBL212 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For IBL212</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| IBL213 On 22/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.18809          |                   |            |                              | 0.00                  | 0                     |            |
| <b>Total IBL213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For IBL213</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| IBL214 On 22/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.18809          |                   |            |                              | 0.00                  | 0                     |            |
| <b>Total IBL214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For IBL214</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| IBL215 On 07/09/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 500,000,000,000.00           | 75,000,000,000        | 37,500,000,000        |            |
| <b>Total IBL215 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>75,000,000,000</b> | <b>37,500,000,000</b> |            |
| <b>Total For IBL215</b>        |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>75,000,000,000</b> | <b>37,500,000,000</b> |            |
| IBL60 On 17/02/2024 Spot Bond  |        |            | 7.06000   | 106.27015 | 7.06000            | 106.24978          |                   |            | 0.00                         | 0                     | 0                     |            |
| <b>Total IBL60 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |            |
| <b>Total For IBL60</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |            |
| IBL78 On 25/11/2022 Spot Bond  |        |            | 5.43000   | 106.04376 | 5.43000            | 106.02806          |                   |            | 0.00                         | 0                     | 0                     |            |
| <b>Total IBL78 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |            |
| <b>Total For IBL78</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |            |
| IBL98 On 03/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.11532          |                   |            | 0.00                         | 0                     | 0                     |            |
| <b>Total IBL98 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |            |
| <b>Total For IBL98</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |            |
| IDCG06 On 24/11/2024 Spot Bond |        |            | 8.90000   | 104.27983 | 8.90000            | 104.25476          |                   |            | 0.00                         | 0                     | 0                     |            |
| <b>Total IDCG06 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |            |
| <b>Total For IDCG06</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |            |
| IDCG08 On 13/05/2030 Spot Bond |        |            | 10.30500  | 108.85538 | 10.30500           | 109.02787          |                   |            | 0.00                         | 0                     | 0                     |            |
| <b>Total IDCG08 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |            |
| <b>Total For IDCG08</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |            |
| IDCG11 On 05/12/2026 Spot Bond |        |            | 9.49500   | 107.64896 | 9.49500            | 107.62153          |                   |            | 0.00                         | 0                     | 0                     |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total 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            | 100.00199          |                   |            |  | 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>         |                      |
| IDCG15 On 12/11/2023 Spot Bond |        |            |           |           | 0.00000            | 99.51974           |                   |            |  | 0.00        | 0                |                      |
| <b>Total IDCG15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For IDCG15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| IDCG16 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 98.10663           |                   |            |  | 0.00        | 0                | 25,000,000.00        |
| <b>Total IDCG16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>25,000,000.00</b> |
| <b>Total For IDCG16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>25,000,000.00</b> |
| IDCG17 On 08/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.44723          |                   |            |  | 0.00        | 0                | 30,000,000.00        |
| <b>Total IDCG17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,000.00</b> |
| <b>Total For IDCG17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,000.00</b> |
| IDCG18 On 12/03/2022 Spot Bond |        |            |           |           | 0.00000            | 99.91483           |                   |            |  | 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            | 98.79843           |                   |            |  | 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            | 99.85718           |                   |            |  | 0.00        | 0                |                      |
| <b>Total IDCG21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For IDCG21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| IDCG22 On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 98.65626           |                   |            |  | 0.00        | 0                |                      |
| <b>Total IDCG22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For IDCG22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| IDCG23 On 29/01/2027 Spot Bond |        |            |           |           | 0.00000            | 96.65631           |                   |            |  | 0.00        | 0                |                      |
| <b>Total IDCG23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For IDCG23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| IDCP07 On 15/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.26007          |                   |            |  | 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  |        |            | 8.22500   | 103.30878 | 8.22500            | 103.28590          |                   |            |  | 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>         |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| INLV01 On 12/08/2024 Spot Bond |        |            |           |           | 0.00000            | 103.40358          |                   |            |  | 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            | 104.30097          |                   |            |  | 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            | 104.09644          |                   |            |  | 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            | 97.14027           |                   |            |  | 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            | 101.91207          |                   |            |  | 0.00        | 0                |            |
| <b>Total INLV08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For INLV08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| INLV09 On 24/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.85274          |                   |            |  | 0.00        | 0                |            |
| <b>Total INLV09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For INLV09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| INLV10 On 06/03/2027 Spot Bond |        |            |           |           | 0.00000            | 100.02111          |                   |            |  | 0.00        | 0                |            |
| <b>Total INLV10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For INLV10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| INLV11 On 22/03/2027 Spot Bond |        |            |           |           | 0.00000            | 101.24062          |                   |            |  | 0.00        | 0                |            |
| <b>Total INLV11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For INLV11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF19 On 22/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.17836          |                   |            |  | 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            | 101.24906          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF22 On 14/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.38606          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF24 On 05/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.46492          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For IPF24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF25 On 15/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.73464          |                   |            |  | 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            | 100.43133          |                   |            |  | 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            | 100.43841          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF30 On 25/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.00693          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF31 On 25/03/2026 Spot Bond  |        |            |           |           | 0.00000            | 99.72233           |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF31</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF32 On 01/07/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.98925          |                   |            |  | 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            | 99.90752           |                   |            |  | 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>         |            |
| IPFC37 On 10/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.33358          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPFC37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPFC37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPFG01 On 22/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.26188          |                   |            |  | 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>         |            |
| IV019 On 31/03/2028 Spot Bond  |        |            | 4.87000   | 195.57603 | 4.87000            | 195.51448          |                   |            |  | 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            | 101.63715          |                   |            |  | 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>         |            |
| IV046 On 21/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.38220          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 105.50046          |                   |            |  | 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  |        |            | 4.77000   | 196.63732 | 4.77000            | 196.57594          |                   |            |  | 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>         |            |
| IVC116 On 16/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.38274          |                   |            |  | 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            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC140 On 18/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.12050          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC140 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC140</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC145 On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.40788          |                   |            |  | 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            | 100.35545          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC147 On 21/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.50748          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC152 On 15/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.02338          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC153 On 03/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC155 On 03/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVC159 On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.35549          |                   |            |  | 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            | 99.85472           |                   |            |  | 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>         |            |
| IVC176 On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.01564          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC177 On 29/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.04396          |                   |            |  | 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            | 100.93811          |                   |            |  | 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            | 100.37510          |                   |            |  | 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>         |            |
| IVC183 On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.48920          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC184 On 30/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.33185          |                   |            |  | 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   | 101.56927 | 7.40000            | 101.54900          |                   |            |  | 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>         |            |
| IVC188 On 02/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.47414          |                   |            |  | 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>         |            |
| IVC190 On 15/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.62773          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC190 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC190</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC194 On 31/07/2022 Spot Bond |        |            | 7.23000   | 100.74146 | 7.23000            | 100.72207          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For IVC194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC198 On 13/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.43237          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC198 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC198</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC200 On 31/08/2022 Spot Bond |        |            | 7.45000   | 100.14780 | 7.45000            | 100.12807          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC201 On 10/09/2026 Spot Bond |        |            |           |           | 0.00000            | 99.96202           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC202 On 31/08/2022 Spot Bond |        |            | 3.91012   | 101.78679 | 3.91012            | 101.77608          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC203 On 14/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.76726          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC204 On 18/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.27036          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC205 On 29/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.49938          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC205 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC205</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC206 On 29/11/2022 Spot Bond |        |            | 6.95000   | 6.95000   | 6.95000            | 101.06308          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC208 On 07/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.01510          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC209 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.98481          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC209 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC209</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC210 On 28/01/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC210 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC210</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC211 On 21/02/2023 Spot Bond |        |            | 6.29000   | 6.29000   | 6.29000            | 100.74511          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IVC211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC212 On 27/02/2023 Spot Bond |        |            | 6.99000   | 6.99000   | 6.99000            | 99.32409           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC212 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC212</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC213 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.18849          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ079 On 10/03/2022 Spot Bond |        |            | 4.55000   | 4.55000   | 4.55000            | 99.91282           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ079 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ079</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ080 On 17/03/2022 Spot Bond |        |            | 4.55000   | 4.55000   | 4.55000            | 99.82578           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ080 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ080</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ081 On 07/04/2022 Spot Bond |        |            | 4.60000   | 4.60000   | 4.60000            | 99.56084           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ081 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ081</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ084 On 28/04/2022 Spot Bond |        |            | 4.60000   | 4.60000   | 4.60000            | 99.29919           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ084 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ084</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ085 On 05/05/2022 Spot Bond |        |            | 4.70000   | 4.70000   | 4.70000            | 99.19530           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ085 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ085</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ087 On 26/05/2022 Spot Bond |        |            | 4.70000   | 4.70000   | 4.70000            | 98.92993           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ087 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ087</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ088 On 31/03/2022 Spot Bond |        |            | 4.55000   | 4.55000   | 4.55000            | 99.66455           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ088 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ088</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ089 On 02/06/2022 Spot Bond |        |            | 4.70000   | 4.70000   | 4.70000            | 98.84179           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ089 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ089</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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| JPM002 On 05/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.51878          |                   |            |  | 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>         |            |
| KAP012 On 01/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.54740          |                   |            |  | 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            | 100.24414          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP013 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP013</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP014 On 19/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.69503          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP015 On 01/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.29032          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP016 On 29/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.69245          |                   |            |  | 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            | 100.76039          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP018 On 14/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.02587          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP019 On 28/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.63064          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP020 On 15/12/2025 Spot Bond |        |            |           |           | 0.00000            | 99.88936           |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP021 On 15/09/2026 Spot Bond |        |            |           |           | 0.00000            | 99.88897           |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP022 On 18/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.27268          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For KAP022</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| KAP02 On 04/03/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 50,000,000,00        |
| <b>Total KAP023 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000,00</b> |
| <b>Total For KAP023</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000,00</b> |
| KAP11 On 24/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.26443          |                   |            |  | 0.00        | 0                |                      |
| <b>Total KAP11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For KAP11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| KW01 On 31/10/2027 Spot Bond  |        |            | 8.97500   | 124.47972 | 8.97500            | 124.44954          |                   |            |  | 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>         |                      |
| LGL06 On 04/10/2022 Spot Bond |        |            | 6.85000   | 106.20734 | 6.85000            | 106.18770          |                   |            |  | 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            | 101.85505          |                   |            |  | 0.00        | 0                |                      |
| <b>Total LGL07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For LGL07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| LGL08 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.63958          |                   |            |  | 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            | 102.17600          |                   |            |  | 0.00        | 0                |                      |
| <b>Total LGL09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For LGL09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| LGL10 On 08/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.69828          |                   |            |  | 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            | 100.91421          |                   |            |  | 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>         |                      |
| LRFA3 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.02646          |                   |            |  | 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            | 100.24048          |                   |            |  | 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            | 100.24657          |                   |            |  | 0.00        | 0                |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total LRFC3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For LRFC3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| MBF06: On 07/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.10704          |                   |            |  | 0.00        | 2,500,000,000        | 2,500,000,000        |
| <b>Total MBF063 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,500,000,000</b> | <b>2,500,000,000</b> |
| <b>Total For MBF063</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,500,000,000</b> | <b>2,500,000,000</b> |
| MBF06: On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.15180          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total MBF065 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For MBF065</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| MBF06: On 17/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.29728          |                   |            |  | 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            | 100.13069          |                   |            |  | 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            | 100.40540          |                   |            |  | 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>             |                      |
| MBF07: On 17/09/2024 Spot Bond |        |            |           |           | 0.00000            | 99.87917           |                   |            |  | 0.00        | 0                    |                      |
| <b>Total MBF071 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For MBF071</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| MBP03: On 02/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.83307          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total MBP038 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For MBP038</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| MBP04: On 23/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.19675          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total MBP040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For MBP040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| MBP04: On 27/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.52468          |                   |            |  | 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 27/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.31040          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total MBP045 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For MBP045</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| MBP04: On 26/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.12130          |                   |            |  | 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>             |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| MBP04 On 27/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.93720          |                   |            |  | 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            | 100.95633          |                   |            |  | 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            | 100.36966          |                   |            |  | 0.00        | 0                |                     |
| <b>Total MBP050 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For MBP050</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| MBP05 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.35942          |                   |            |  | 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            | 100.92385          |                   |            |  | 0.00        | 0                |                     |
| <b>Total MBP052 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For MBP052</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| MMIG0 On 12/08/2025 Spot Bond |        |            | 8.22500   | 8.22500   | 8.22500            | 109.77497          |                   |            |  | 0.00        | 0                | 10,000,00           |
| <b>Total MMIG04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,00</b>    |
| <b>Total For MMIG04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,00</b>    |
| MMIG0 On 12/08/2022 Spot Bond |        |            | 6.36900   | 102.63615 | 6.36900            | 102.61871          |                   |            |  | 0.00        | 0                | 1,050,000,00        |
| <b>Total MMIG05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,050,000,00</b> |
| <b>Total For MMIG05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,050,000,00</b> |
| MMIG0 On 19/10/2028 Spot Bond |        |            |           |           | 0.00000            | 102.22207          |                   |            |  | 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            | 100.83748          |                   |            |  | 0.00        | 0                | 230,000,00          |
| <b>Total MMIG07 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>230,000,00</b>   |
| <b>Total For MMIG07</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>230,000,00</b>   |
| MML01 On 10/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.81989          |                   |            |  | 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 |        |            | 8.87500   | 103.82820 | 8.87500            | 103.80344          |                   |            |  | 0.00        | 0                |                     |
| <b>Total MML02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For MML02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| MML03 On 15/03/2028 Spot Bond |        |            |           |           | 0.00000            | 101.30923          |                   |            |  | 0.00        | 0                |                     |
| <b>Total MML03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| <b>Total For MML03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| MML04 On 15/03/2028 Spot Bond |        |            | 9.12500   | 94.24153  | 9.12500            | 94.20396           |                   |            |  | 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            | 101.40576          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total MTN07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For MTN07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| MTN09 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.35781          |                   |            |  | 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            | 102.56181          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total MTN10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For MTN10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| MTN12 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.72667          |                   |            |  | 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            | 100.97811          |                   |            |  | 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            | 100.42188          |                   |            |  | 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            | 100.41712          |                   |            |  | 0.00        | 0                  | 15,000,000,00        |
| <b>Total MTN15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>15,000,000,00</b> |
| <b>Total For MTN15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>15,000,000,00</b> |
| MTN16 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.07580          |                   |            |  | 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            | 100.58167          |                   |            |  | 0.00        | 300,000,000        | 2,000,000,00         |
| <b>Total MTN17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>300,000,000</b> | <b>2,000,000,00</b>  |
| <b>Total For MTN17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>300,000,000</b> | <b>2,000,000,00</b>  |
| MTN18 On 30/05/2026 Spot Bond |        |            |           |           | 0.00000            | 98.54676           |                   |            |  | 0.00        | 0                  | 8,500,000,00         |
| <b>Total MTN18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>8,500,000,00</b>  |
| <b>Total For MTN18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>8,500,000,00</b>  |
| MTN19 On 07/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01508          |                   |            |  | 0.00        | 0                  |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 100.86310          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN21 On 29/06/2023 Spot Bond |        |            |           |           | 0.00000            | 102.89209          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN22 On 29/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.64025          |                   |            |  | 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 |        |            | 8.82000   | 99.09663  | 8.82000            | 99.07302           |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN24 On 29/01/2026 Spot Bond |        |            |           |           | 0.00000            | 100.68905          |                   |            |  | 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            | 101.43761          |                   |            |  | 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            | 102.34755          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN27 On 29/06/2028 Spot Bond |        |            |           |           | 0.00000            | 102.13400          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN28 On 15/03/2025 Spot Bond |        |            |           |           | 0.00000            | 99.89653           |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN29 On 15/03/2027 Spot Bond |        |            |           |           | 0.00000            | 100.30075          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN30 On 15/09/2028 Spot Bond |        |            |           |           | 0.00000            | 100.82769          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| MTNC2 On 29/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.91338          |                   |            |  | 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 22/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.23254          |                   |            |  | 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            | 100.24769          |                   |            |  | 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            | 100.24761          |                   |            |  | 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>         |            |
| MWAR( On 22/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.24380          |                   |            |  | 0.00        | 0                |            |
| <b>Total MWAR07 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MWAR07</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N6D26 On 20/03/2026 Spot Bond |        |            |           |           | 0.00000            | 101.64916          |                   |            |  | 0.00        | 0                |            |
| <b>Total N6D26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N6D26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N6E26 On 20/03/2026 Spot Bond |        |            |           |           | 0.00000            | 101.27355          |                   |            |  | 0.00        | 0                |            |
| <b>Total N6E26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N6E26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N6F26 On 20/03/2026 Spot Bond |        |            |           |           | 0.00000            | 101.63595          |                   |            |  | 0.00        | 0                |            |
| <b>Total N6F26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N6F26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N6G26 On 20/03/2026 Spot Bond |        |            |           |           | 0.00000            | 105.00314          |                   |            |  | 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 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.10929          |                   |            |  | 0.00        | 0                |            |
| <b>Total N7B25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N7B25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N7C25 On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.42273          |                   |            |  | 0.00        | 0                |            |
| <b>Total N7C25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N7C25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N7D25 On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.68913          |                   |            |  | 0.00        | 0                |            |
| <b>Total N7D25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For N7D25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N7E25 On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.93410          |                   |            |  | 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 |        |            | 6.71500   | 103.52759 | 6.71500            | 103.50869          |                   |            |  | 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 |        |            | 6.94000   | 105.08360 | 6.94000            | 105.06380          |                   |            |  | 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 |        |            | 9.75500   | 103.67527 | 9.75500            | 103.64800          |                   |            |  | 0.00        | 0                |            |
| <b>Total NAM04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NAM04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBG01 On 29/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.58859          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBG01G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBG01G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBG02 On 30/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.84608          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBG02G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBG02G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBG03 On 30/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.53852          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBG03G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBG03G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBG04 On 25/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.60600          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBG04G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBG04G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBG05 On 25/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.55900          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBG05G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBG05G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBG06 On 29/07/2028 Spot Bond |        |            |           |           | 0.00000            | 100.53256          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBG06G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBG06G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBG07 On 15/12/2028 Spot Bond |        |            |           |           | 0.00000            | 101.27996          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBG07G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBG07G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK13 On 19/03/2024 Spot Bond |        |            | 6.50500   | 110.62701 | 6.50500            | 110.60744          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total NBK13A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NBK13A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NBK16/ On 12/02/2025 Spot Bond |        |            | 7.53200   | 105.57704 | 7.53200            | 105.55547          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NBK16A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NBK16A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NBK17/ On 22/04/2026 Spot Bond |        |            | 8.22000   | 109.69905 | 8.22000            | 109.67478          |                   |            |  | 0.00        | 0                | 168,000,00          |
| <b>Total NBK17A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>168,000,00</b>   |
| <b>Total For NBK17A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>168,000,00</b>   |
| NBK19/ On 01/06/2022 Spot Bond |        |            | 6.33500   | 103.31377 | 6.33500            | 103.29610          |                   |            |  | 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 |        |            | 7.33500   | 113.60029 | 7.33500            | 113.57782          |                   |            |  | 0.00        | 0                | 296,000,00          |
| <b>Total NBK20A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>296,000,00</b>   |
| <b>Total For NBK20A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>296,000,00</b>   |
| NBK21/ On 21/07/2027 Spot Bond |        |            | 8.70000   | 109.50056 | 8.70000            | 109.47480          |                   |            |  | 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 |        |            | 5.69000   | 105.99163 | 5.69000            | 105.97521          |                   |            |  | 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 |        |            | 7.35300   | 113.83882 | 7.35300            | 113.81611          |                   |            |  | 0.00        | 0                | 150,000,00          |
| <b>Total NBK23A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>150,000,00</b>   |
| <b>Total For NBK23A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>150,000,00</b>   |
| NBK24/ On 19/11/2027 Spot Bond |        |            | 8.39500   | 114.61215 | 8.39500            | 114.58611          |                   |            |  | 0.00        | 0                | 1,000,000,00        |
| <b>Total NBK24A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| <b>Total For NBK24A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| NBK25/ On 17/02/2023 Spot Bond |        |            | 5.96500   | 5.96500   | 5.96500            | 104.81587          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NBK25A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NBK25A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NBK25/ On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 102.29500          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NBK25B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NBK25B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NBK26/ On 10/05/2023 Spot Bond |        |            | 100.00000 | 48.49257  | 100.00000          | 48.38406           |                   |            |  | 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>         |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NBK26I On 22/04/2026 Spot Bond |        |            |           |           | 0.00000            | 103.05631          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK26B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK26B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK27I On 10/05/2026 Spot Bond |        |            | 8.15000   | 114.07151 | 8.15000            | 114.04633          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK27A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK27A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK28I On 02/08/2023 Spot Bond |        |            | 6.00100   | 106.27571 | 6.00100            | 106.25836          |                   |            |  | 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>         |            |
| NBK29I On 31/07/2026 Spot Bond |        |            | 7.90000   | 110.56008 | 7.90000            | 110.53642          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK29A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK29A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK30I On 20/02/2024 Spot Bond |        |            | 6.53000   | 105.98912 | 6.53000            | 105.97031          |                   |            |  | 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>         |            |
| NBK31I On 09/11/2023 Spot Bond |        |            | 6.06000   | 108.34475 | 6.06000            | 108.32688          |                   |            |  | 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            | 101.23599          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK31B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK31B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK35I On 10/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.71713          |                   |            |  | 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            | 104.10535          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK36B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK36B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK4 On 28/10/2024 Spot Bond   |        |            | 10.55000  | 10.55000  | 10.55000           | 76.72858           |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK4 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK4</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK40I On 31/07/2026 Spot Bond |        |            |           |           | 0.00000            | 103.22478          |                   |            |  | 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>         |            |
| NBK43I On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.61627          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK43B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For NBK43B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK45I On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.79435          |                   |            |  | 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            | 101.24690          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK46B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK46B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK47I On 15/02/2028 Spot Bond |        |            |           |           | 0.00000            | 102.57500          |                   |            |  | 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>         |            |
| NBK49I On 09/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.03777          |                   |            |  | 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            | 101.25169          |                   |            |  | 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>         |            |
| NBK52I On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.77529          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK52B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK52B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK53I On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.74306          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK53B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK53B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK54I On 21/02/2029 Spot Bond |        |            |           |           | 0.00000            | 100.87262          |                   |            |  | 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>         |            |
| NBK5 On 01/08/2022 Spot Bond   |        |            |           |           | 0.00000            | 100.73665          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK55 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK55</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK5 On 01/08/2024 Spot Bond   |        |            |           |           | 0.00000            | 100.50949          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK56 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK56</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK5 On 01/08/2026 Spot Bond   |        |            |           |           | 0.00000            | 100.64113          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK57 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK57</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK5 On 01/08/2029 Spot Bond   |        |            |           |           | 0.00000            | 99.98608           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total NBKB58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBKB58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB5 On 24/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.34751          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBKB59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBKB59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB6 On 24/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.53010          |                   |            |  | 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            | 99.33666           |                   |            |  | 0.00        | 0                |            |
| <b>Total NBKB61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBKB61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB6 On 15/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.71567          |                   |            |  | 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            | 101.24200          |                   |            |  | 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            | 101.25223          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN82 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN82</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN82/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN82/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 9.72000   | 106.69387 | 9.72000            | 106.66591          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN83 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN83</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.24157          |                   |            |  | 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  |        |            | 9.75500   | 106.24391 | 9.75500            | 106.21596          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.25223          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For NCLN87</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN9 On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.26916          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN90 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN90</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN9 On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.29048          |                   |            |  | 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            | 99.87135           |                   |            |  | 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            | 99.87135           |                   |            |  | 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>         |            |
| NGL01 On 01/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.15719          |                   |            |  | 0.00        | 0                |            |
| <b>Total NGL01G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NGL01G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NGL02 On 15/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.79286          |                   |            |  | 0.00        | 0                |            |
| <b>Total NGL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NGL02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NGL03 On 26/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.20988          |                   |            |  | 0.00        | 0                |            |
| <b>Total NGL03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NGL03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NGL04 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 103.01517          |                   |            |  | 0.00        | 0                |            |
| <b>Total NGL04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NGL04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NGL05 On 26/07/2023 Spot Bond |        |            |           |           | 0.00000            | 102.59152          |                   |            |  | 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            | 100.12785          |                   |            |  | 0.00        | 0                |            |
| <b>Total NGL06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NGL06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NGL07 On 09/04/2024 Spot Bond |        |            |           |           | 0.00000            | 102.02010          |                   |            |  | 0.00        | 0                |            |
| <b>Total NGL07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NGL07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NGL08 On 02/07/2025 Spot Bond |        |            |           |           | 0.00000            | 106.76875          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total NGL08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGL08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGL09 On 19/06/2026 Spot Bond |        |            |           |           | 0.00000            | 102.40438          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGL09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGL09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGL10 On 27/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.18294          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGL10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGL10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGLT1 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 102.84438          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGLT1A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGLT1A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGLT1 On 20/10/2023 Spot Bond |        |            |           |           | 0.00000            | 103.76252          |                   |            |  | 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            | 104.95437          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGT103 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGT103</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGT10 On 15/01/2025 Spot Bond |        |            |           |           | 0.00000            | 105.14288          |                   |            |  | 0.00        | 0                | 2,500,000,00        |
| <b>Total NGT104 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,00</b> |
| <b>Total For NGT104</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,00</b> |
| NGT10 On 22/05/2025 Spot Bond |        |            |           |           | 0.00000            | 103.23608          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGT105 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGT105</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGT10 On 05/08/2025 Spot Bond |        |            |           |           | 0.00000            | 103.31775          |                   |            |  | 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            | 103.61254          |                   |            |  | 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            | 103.90774          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGT108 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGT108</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGT10 On 04/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.69860          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGT109 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGT109</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| NGT11(On 27/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.56848          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGT110 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGT110</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGT1G(On 16/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.76843          |                   |            |  | 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            | 101.27256          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NHM007 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NHM007</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NHM00(On 26/04/2022 Spot Bond |        |            |           |           | 0.00000            | 101.13158          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NHM009 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NHM009</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NHM01(On 24/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.78760          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NHM011 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NHM011</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NHM01(On 13/06/2022 Spot Bond |        |            |           |           | 0.00000            | 99.88308           |                   |            |  | 0.00        | 0                |                     |
| <b>Total NHM012 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NHM012</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NHM01(On 13/12/2024 Spot Bond |        |            |           |           | 0.00000            | 99.88231           |                   |            |  | 0.00        | 0                |                     |
| <b>Total NHM015 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NHM015</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NHM01(On 11/05/2025 Spot Bond |        |            |           |           | 0.00000            | 101.79546          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NHM016 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NHM016</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NHM01(On 25/05/2023 Spot Bond |        |            |           |           | 0.00000            | 102.84356          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NHM018 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NHM018</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NHM01(On 25/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.54801          |                   |            |  | 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            | 103.79457          |                   |            |  | 0.00        | 0                | 2,700,000,00        |
| <b>Total NHM020 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,700,000,00</b> |
| <b>Total For NHM020</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,700,000,00</b> |
| NHM02(On 26/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.18832          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NHM021 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For NHM021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NI202 On 07/12/2033 Spot Bond  |        |            | 4.84500   | 4.84500   | 4.84500            | 224.99555          |                   |            |  | 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  |        |            | 3.48000   | 3.48000   | 3.48000            | 210.88159          |                   |            |  | 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   |        |            | 3.12500   | 3.12500   | 3.12500            | 154.67776          |                   |            |  | 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   |        |            | 3.67000   | 3.67000   | 3.67000            | 114.32551          |                   |            |  | 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   |        |            | 4.66000   | 4.66000   | 4.66000            | 116.86935          |                   |            |  | 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 |        |            | 3.23000   | 3.23000   | 3.23000            | 154.22666          |                   |            |  | 0.00        | 0                |            |
| <b>Total NILB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NILB12 On 07/12/2033 Spot Bond |        |            | 3.45000   | 205.75206 | 3.45000            | 205.69518          |                   |            |  | 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 |        |            | 3.03000   | 3.03000   | 3.03000            | 155.08726          |                   |            |  | 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 |        |            | 3.12500   | 3.12500   | 3.12500            | 215.02609          |                   |            |  | 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 |        |            | 3.27000   | 213.38003 | 3.27000            | 213.32206          |                   |            |  | 0.00        | 0                |            |
| <b>Total NILB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NILB17 On 31/01/2038 Spot Bond |        |            | 4.77500   | 115.22647 | 4.77500            | 115.19041          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total NILB17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN014 On 10/09/2024 Spot Bond |        |            |           |           | 0.00000            | 102.02404          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN016 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.10136          |                   |            |  | 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            | 99.90722           |                   |            |  | 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            | 137.39794          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN022 On 31/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.77365          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN023 On 07/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.84783          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN026 On 21/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.22170          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN026 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN026</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN03 On 23/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.21826          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN034 On 06/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.03102          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN036 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.21801          |                   |            |  | 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            | 142.02503          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NN039 On 06/03/2027 Spot Bond |        |            |           |           | 0.00000            | 99.30120           |                   |            |  | 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            | 100.23626          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN040 On 06/03/2026 Spot Bond |        |            |           |           | 0.00000            | 99.66937           |                   |            |  | 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            | 176.41863          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN046 On 13/05/2027 Spot Bond |        |            |           |           | 0.00000            | 100.42796          |                   |            |  | 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            | 176.16424          |                   |            |  | 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            | 170.89901          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN049 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN049</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN05 On 12/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.90567           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN051 On 03/03/2023 Spot Bond |        |            |           |           | 0.00000            | 146.94218          |                   |            |  | 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            | 99.15964           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN054 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN054</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN057 On 26/08/2025 Spot Bond |        |            |           |           | 0.00000            | 91.71638           |                   |            |  | 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            | 98.36618           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN058 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For NN058</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN06 On 12/03/2026 Spot Bond  |        |            |           |           | 0.00000            | 99.90084           |                   |            |  | 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            | 99.62864           |                   |            |  | 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            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN090 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN090</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN096 On 14/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.45246          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN096 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN096</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN097 On 27/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.10346          |                   |            |  | 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>         |            |
| NN100 On 18/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.26636          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN100 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN100</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN104 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 99.83342           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN105 On 07/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.01406          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN105 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN105</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN106 On 14/06/2024 Spot Bond |        |            |           |           | 0.00000            | 99.90531           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN106 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN106</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN107 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 99.83342           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN114 On 13/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.81020          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN115 On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.07303          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total NN115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN116 On 23/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.90940          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN116 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN116</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN120 On 05/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.84374          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01 On 12/06/2025 Spot Bond |        |            |           |           | 0.00000            | 97.89335           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF012 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF012</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01 On 24/06/2025 Spot Bond |        |            |           |           | 0.00000            | 121.91000          |                   |            |  | 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            | 116.44000          |                   |            |  | 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            | 124.08000          |                   |            |  | 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            | 122.44000          |                   |            |  | 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            | 120.69573          |                   |            |  | 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            | 128.22282          |                   |            |  | 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 17/02/2026 Spot Bond |        |            |           |           | 0.00000            | 92.23159           |                   |            |  | 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 19/04/2022 Spot Bond |        |            |           |           | 0.00000            | 107.51162          |                   |            |  | 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>         |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NNF03 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 128.22282          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF04 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 133.63859          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF04 On 20/07/2026 Spot Bond |        |            |           |           | 0.00000            | 94.03250           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF042 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF042</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF04 On 04/08/2026 Spot Bond |        |            |           |           | 0.00000            | 94.38693           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF046 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF046</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF04 On 05/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.39719          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF048 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF048</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF05 On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.06790          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF057 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF057</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF05 On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.06423          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF058 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF058</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF05 On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.06423          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF059 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF059</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF06 On 12/09/2024 Spot Bond |        |            |           |           | 0.00000            | 102.13753          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF06 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.99192          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF060 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF060</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF06 On 31/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.99096          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF066 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF066</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF07 On 26/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.12056          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF074 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For NNF074</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF07 On 29/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.52846          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF077 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF077</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF07 On 29/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.51395          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF078 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF078</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF07 On 28/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.57250          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF079 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF079</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1A1 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 129.06509          |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1A10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQ1A10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1A2 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 85.56042           |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1A24 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQ1A24</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1A2 On 22/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.23030          |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1A25 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQ1A25</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1A2 On 22/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.23076          |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1A27 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQ1A27</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1A2 On 22/05/2053 Spot Bond |        |            |           |           | 0.00000            | 100.21060          |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1A28 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQ1A28</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1B1 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 100.17493          |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1B10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQ1B10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1B1 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 110.19816          |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1B17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQ1B17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1B2 On 22/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.24595          |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1B20 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQ1B20</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1B2 On 22/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.23637          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                           | Value       | Contracts Traded  | Opt Intere         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-------------------|--------------------|
| <b>Total NQ1B21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For NQ1B21</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                    |
| NQ1C1 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 100.19184          |                   |            |                           | 0.00        | 0                 |                    |
| <b>Total NQ1C10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For NQ1C10</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                    |
| NQ1C1 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 112.15647          |                   |            |                           | 0.00        | 0                 |                    |
| <b>Total NQ1C17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For NQ1C17</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                    |
| NQF1D On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 100.19748          |                   |            |                           | 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 |        |            | 6.94000   | 107.63099 | 6.94000            | 107.61071          |                   |            |                           | 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 |        |            | 2.65000   | 203.82586 | 2.65000            | 203.77392          |                   |            |                           | 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 |        |            | 10.25500  | 112.82125 | 10.25500           | 112.79026          |                   |            | 364,540,638,000.00        |             | 35,547,600        | 435,383,700        |
| <b>Total NRA028 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>364,540,638,000.00</b> |             | <b>35,547,600</b> | <b>435,383,700</b> |
| <b>Total For NRA028</b>       |        |            |           |           |                    |                    |                   |            | <b>364,540,638,000.00</b> |             | <b>35,547,600</b> | <b>435,383,700</b> |
| NRA02 On 30/11/2028 Spot Bond |        |            | 100.00000 | 15.64768  | 100.00000          | 15.61286           |                   |            | 0.00                      |             | 0                 |                    |
| <b>Total NRA028/R186 SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               |             | <b>0</b>          |                    |
| <b>Total For NRA028/R186</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               |             | <b>0</b>          |                    |
| NTC21 On 24/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.17005          |                   |            |                           | 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            | 100.60086          |                   |            |                           | 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>          |                    |
| NTC26 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.29364          |                   |            |                           | 0.00        | 0                 |                    |
| <b>Total NTC26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For NTC26</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                    |
| NTC27 On 12/06/2023 Spot Bond |        |            |           |           | 0.00000            | 99.91392           |                   |            |                           | 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>          |                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NTC28 On 12/12/2024 Spot Bond |        |            |           |           | 0.00000            | 99.91271           |                   |            |  | 0.00        | 0                |                      |
| <b>Total NTC28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For NTC28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| NTC29 On 19/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.09184          |                   |            |  | 0.00        | 0                |                      |
| <b>Total NTC29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For NTC29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| NTC30 On 25/03/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                      |
| <b>Total NTC30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For NTC30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| NTC31 On 10/06/2022 Spot Bond |        |            |           |           | 0.00000            | 99.96874           |                   |            |  | 0.00        | 0                |                      |
| <b>Total NTC31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For NTC31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| NTC32 On 29/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.39756          |                   |            |  | 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> |
| NTC33 On 28/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.55590          |                   |            |  | 0.00        | 0                |                      |
| <b>Total NTC33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For NTC33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| NTCG0 On 19/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.19898          |                   |            |  | 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            | 100.07484          |                   |            |  | 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 |        |            | 6.30000   | 99.82769  | 6.30000            | 104.96072          |                   |            |  | 0.00        | 0                |                      |
| <b>Total OML06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For OML06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| OML07 On 19/03/2025 Spot Bond |        |            | 7.34500   | 109.34567 | 7.34500            | 114.78940          |                   |            |  | 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 |        |            | 6.52500   | 102.02786 | 6.52500            | 102.00977          |                   |            |  | 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 |        |            | 8.43000   | 108.56990 | 8.43000            | 108.54514          |                   |            |  | 0.00        | 0                | 670,000,00           |
| <b>Total OML10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>670,000,00</b>    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                  | Contracts Traded      | Opt Interc          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-----------------------|---------------------|
| <b>Total For OML10</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>              | <b>670,000,00</b>   |
| OML11 On 11/06/2024 Spot Bond |        |            |           |           | 0.00000            | 99.89321           |                   |            |                              | 0.00                   | 0                     |                     |
| <b>Total OML11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>              |                     |
| <b>Total For OML11</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>              |                     |
| OML12 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 102.48756          |                   |            |                              | 0.00                   | 2,800,000,000         | 2,800,000,00        |
| <b>Total OML12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>2,800,000,000</b>  | <b>2,800,000,00</b> |
| <b>Total For OML12</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>2,800,000,000</b>  | <b>2,800,000,00</b> |
| OML13 On 23/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.14691          |                   |            |                              | 0.00                   | 0                     |                     |
| <b>Total OML13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>              |                     |
| <b>Total For OML13</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>              |                     |
| PEP01 On 10/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.20255          |                   |            |                              | 0.00                   | 0                     |                     |
| <b>Total PEP01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>              |                     |
| <b>Total For PEP01</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>              |                     |
| PEP02 On 10/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.21832          |                   |            |                              | 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            | 101.25243          |                   |            |                              | 0.00                   | 0                     |                     |
| <b>Total PEP03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>              |                     |
| <b>Total For PEP03</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>              |                     |
| PEP04 On 05/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.88995          |                   |            |                              | 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>              |                     |
| PMM56 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.13640          |                   |            |                              | 0.00                   | 0                     |                     |
| <b>Total PMM56 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>              |                     |
| <b>Total For PMM56</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>              |                     |
| PMM57 On 08/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.90939          |                   |            |                              | 0.00                   | 0                     |                     |
| <b>Total PMM57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>              |                     |
| <b>Total For PMM57</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>              |                     |
| PMM58 On 28/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.13388          |                   |            |                              | 0.00                   | 0                     |                     |
| <b>Total PMM58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>              |                     |
| <b>Total For PMM58</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>              |                     |
| R186 On 21/12/2026 Spot Bond  |        |            | 8.13500   | 111.44710 | 7.97500            | 112.08530          |                   |            | 311,031,380,670,500.00       | 2,373,820,698,300      | 1,764,469,000,50      |                     |
| <b>Total R186 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>11,031,380,670,500.00</b> | <b>373,820,698,300</b> | <b>764,469,000,50</b> |                     |
| <b>Total For R186</b>         |        |            |           |           |                    |                    |                   |            | <b>11,031,380,670,500.00</b> | <b>373,820,698,300</b> | <b>764,469,000,50</b> |                     |
| R197 On 07/12/2023 Spot Bond  |        |            | 1.35000   | 326.02103 | 1.37000            | 325.84104          |                   |            | 178,698,352,095,000.00       | 132,369,149,700        | 63,700,050,90         |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded       | Op Intere                |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|--------------------------|
| <b>Total R197 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>78,698,352,095,000.00</b> | <b>132,369,149,700</b> | <b>63,700,050,900</b>    |
| <b>Total For R197</b>         |        |            |           |           |                    |                    |                   |            | <b>78,698,352,095,000.00</b> | <b>132,369,149,700</b> | <b>63,700,050,900</b>    |
| R202 On 07/12/2033 Spot Bond  |        |            | 3.84000   | 247.26274 | 3.84500            | 247.07506          |                   |            | 76,831,114,752,000.00        | 20,008,102,800         | 134,433,210,300          |
| <b>Total R202 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>76,831,114,752,000.00</b> | <b>20,008,102,800</b>  | <b>134,433,210,300</b>   |
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   |            | <b>76,831,114,752,000.00</b> | <b>20,008,102,800</b>  | <b>134,433,210,300</b>   |
| R2023 On 28/02/2023 Spot Bond |        |            | 5.40000   | 102.39149 | 5.34000            | 102.43409          |                   |            | 589,690,880,000,000.00       | 294,387,200,000        | 810,765,900,000          |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>19,690,880,000,000.00</b> | <b>294,387,200,000</b> | <b>310,765,900,000</b>   |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   |            | <b>19,690,880,000,000.00</b> | <b>294,387,200,000</b> | <b>310,765,900,000</b>   |
| R2030 On 31/01/2030 Spot Bond |        |            | 9.64500   | 91.85233  | 9.53500            | 92.39455           |                   |            | 697,339,243,478,000.00       | 3,597,443,156,400      | 2,856,409,076,600        |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>17,339,243,478,000.00</b> | <b>597,443,156,400</b> | <b>356,409,076,600</b>   |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   |            | <b>17,339,243,478,000.00</b> | <b>597,443,156,400</b> | <b>356,409,076,600</b>   |
| R2032 On 31/03/2032 Spot Bond |        |            | 10.06500  | 92.29722  | 9.95500            | 92.90858           |                   |            | 650,977,239,143,500.00       | 561,448,309,900        | 990,637,611,400          |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,977,239,143,500.00</b> | <b>561,448,309,900</b> | <b>990,637,611,400</b>   |
| <b>Total For R2032</b>        |        |            |           |           |                    |                    |                   |            | <b>10,977,239,143,500.00</b> | <b>561,448,309,900</b> | <b>990,637,611,400</b>   |
| R2035 On 28/02/2035 Spot Bond |        |            | 10.44500  | 89.19169  | 10.35500           | 89.75111           |                   |            | 787,085,136,714,000.00       | 745,532,325,200        | 1,683,488,893,000        |
| <b>Total R2035 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>17,085,136,714,000.00</b> | <b>745,532,325,200</b> | <b>583,488,893,000</b>   |
| <b>Total For R2035</b>        |        |            |           |           |                    |                    |                   |            | <b>17,085,136,714,000.00</b> | <b>745,532,325,200</b> | <b>583,488,893,000</b>   |
| R2037 On 31/01/2037 Spot Bond |        |            | 10.62500  | 85.12885  | 10.54000           | 85.66195           |                   |            | 309,093,362,312,500.00       | 217,326,434,100        | 1,073,515,926,600        |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>19,093,362,312,500.00</b> | <b>217,326,434,100</b> | <b>1,073,515,926,600</b> |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   |            | <b>19,093,362,312,500.00</b> | <b>217,326,434,100</b> | <b>1,073,515,926,600</b> |
| R2040 On 31/01/2040 Spot Bond |        |            | 10.75000  | 87.12052  | 10.66500           | 87.69518           |                   |            | 144,911,658,575,000.00       | 106,503,410,100        | 1,160,511,161,000        |
| <b>Total R2040 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>14,911,658,575,000.00</b> | <b>106,503,410,100</b> | <b>160,511,161,000</b>   |
| <b>Total For R2040</b>        |        |            |           |           |                    |                    |                   |            | <b>14,911,658,575,000.00</b> | <b>106,503,410,100</b> | <b>160,511,161,000</b>   |
| R2044 On 31/01/2044 Spot Bond |        |            | 10.80500  | 83.75528  | 10.71500           | 84.37794           |                   |            | 105,372,236,640,500.00       | 657,600,392,100        | 1,580,473,093,600        |
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>15,372,236,640,500.00</b> | <b>657,600,392,100</b> | <b>580,473,093,600</b>   |
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            | <b>15,372,236,640,500.00</b> | <b>657,600,392,100</b> | <b>580,473,093,600</b>   |
| R2048 On 28/02/2048 Spot Bond |        |            | 10.73500  | 82.94050  | 10.64500           | 83.58696           |                   |            | 638,503,754,329,500.00       | 2,667,769,329,700      | 3,962,363,350,700        |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>18,503,754,329,500.00</b> | <b>667,769,329,700</b> | <b>3,962,363,350,700</b> |
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            | <b>18,503,754,329,500.00</b> | <b>667,769,329,700</b> | <b>3,962,363,350,700</b> |
| R209 On 31/03/2036 Spot Bond  |        |            | 10.43000  | 72.25714  | 10.34000           | 72.74837           |                   |            | 670,053,649,954,000.00       | 447,752,027,800        | 771,415,461,300          |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>70,053,649,954,000.00</b> | <b>447,752,027,800</b> | <b>771,415,461,300</b>   |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            | <b>70,053,649,954,000.00</b> | <b>447,752,027,800</b> | <b>771,415,461,300</b>   |
| R210 On 31/03/2028 Spot Bond  |        |            | 2.73000   | 219.80446 | 2.77000            | 219.26441          |                   |            | 60,040,666,686,000.00        | 21,992,918,200         | 207,107,187,700          |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>10,040,666,686,000.00</b> | <b>21,992,918,200</b>  | <b>207,107,187,700</b>   |
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            | <b>10,040,666,686,000.00</b> | <b>21,992,918,200</b>  | <b>207,107,187,700</b>   |

| 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 28/02/2031 Spot Bond  |        |            | 9.91500   | 83.10215  | 9.80500            | 83.65364           |                   | 050,616,055,993,500.00       | 307,676,858,900        | 625,741,179,70        |            |
| <b>Total R213 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>10,616,055,993,500.00</b> | <b>307,676,858,900</b> | <b>625,741,179,70</b> |            |
| <b>Total For R213</b>         |        |            |           |           |                    |                    |                   | <b>10,616,055,993,500.00</b> | <b>307,676,858,900</b> | <b>625,741,179,70</b> |            |
| R214 On 28/02/2041 Spot Bond  |        |            | 10.74000  | 66.09930  | 10.64500           | 66.63880           |                   | 031,705,659,084,000.00       | 840,940,936,600        | 946,179,308,20        |            |
| <b>Total R214 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>11,705,659,084,000.00</b> | <b>840,940,936,600</b> | <b>946,179,308,20</b> |            |
| <b>Total For R214</b>         |        |            |           |           |                    |                    |                   | <b>11,705,659,084,000.00</b> | <b>840,940,936,600</b> | <b>946,179,308,20</b> |            |
| RDFB1 On 27/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.07107          |                   | 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            | 100.37864          |                   | 0.00                         | 1,400,000,000          | 700,000,00            |            |
| <b>Total RDFB12 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>1,400,000,000</b>   | <b>700,000,00</b>     |            |
| <b>Total For RDFB12</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>1,400,000,000</b>   | <b>700,000,00</b>     |            |
| RDFB1 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.02701          |                   | 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            | 100.16793          |                   | 0.00                         | 0                      |                       |            |
| <b>Total RDFB15 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               |                       |            |
| <b>Total For RDFB15</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               |                       |            |
| RDFB1 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 99.87059           |                   | 0.00                         | 0                      |                       |            |
| <b>Total RDFB17 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               |                       |            |
| <b>Total For RDFB17</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               |                       |            |
| RDFB1 On 11/02/2026 Spot Bond |        |            |           |           | 0.00000            | 98.57175           |                   | 0.00                         | 0                      |                       |            |
| <b>Total RDFB18 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               |                       |            |
| <b>Total For RDFB18</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               |                       |            |
| RDFB1 On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.08925          |                   | 0.00                         | 0                      |                       |            |
| <b>Total RDFB19 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               |                       |            |
| <b>Total For RDFB19</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               |                       |            |
| RDFB2 On 22/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.18314          |                   | 0.00                         | 0                      | 2,000,000,00          |            |
| <b>Total RDFB20 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>2,000,000,00</b>   |            |
| <b>Total For RDFB20</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>2,000,000,00</b>   |            |
| RDFB2 On 22/03/2026 Spot Bond |        |            |           |           | 0.00000            | 101.17831          |                   | 0.00                         | 4,800,000,000          | 4,800,000,00          |            |
| <b>Total RDFB21 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>4,800,000,000</b>   | <b>4,800,000,00</b>   |            |
| <b>Total For RDFB21</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>4,800,000,000</b>   | <b>4,800,000,00</b>   |            |
| RDFB2 On 29/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.03964          |                   | 0.00                         | 0                      |                       |            |
| <b>Total RDFB22 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               |                       |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For RDFB22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB2: On 22/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.22518          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB2: On 22/08/2024 Spot Bond |        |            |           |           | 0.00000            | 99.02301           |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB2: On 28/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37583          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB2: On 26/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.62995          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED13: On 13/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.45925          |                   |            |  | 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: On 17/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.30295          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED15: On 31/01/2028 Spot Bond |        |            |           |           | 0.00000            | 100.41402          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED16: On 07/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.02504          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED30: On 17/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.53717          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED40: On 29/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.93782          |                   |            |  | 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            | 100.02420          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED501 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED501</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED60: On 09/08/2024 Spot Bond |        |            |           |           | 0.00000            | 99.82346           |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total RED603 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED603</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED70 On 17/04/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.39088          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED704 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED704</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED70 On 17/04/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.93185          |                   |            |  | 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>         |            |
| RES40 On 13/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.82845          |                   |            |  | 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            | 100.15114          |                   |            |  | 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            | 100.71238          |                   |            |  | 0.00        | 0                |            |
| <b>Total RES49 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RES49</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RES50 On 22/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.90456          |                   |            |  | 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            | 100.51098          |                   |            |  | 0.00        | 0                |            |
| <b>Total RES52 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RES52</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RES53 On 20/09/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.23489          |                   |            |  | 0.00        | 0                |            |
| <b>Total RES53 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RES53</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RMBI06 On 24/07/2038 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total RMBI06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RMBI06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RW23 On 10/12/2023 Spot Bond   |        |            | 6.99000   | 106.40114 | 6.99000            | 106.38105          |                   |            |  | 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   |        |            | 12.06000  | 94.24053  | 12.06000           | 94.21022           |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                 | Contracts Traded    | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|---------------------|---------------------|
| RW31 On 30/06/2031 Spot Bond   |        |            | 11.10500  | 99.59216  | 11.10500           | 99.56260           |                   |                              | 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            | 101.56387          |                   |                              | 0.00                  | 0                   |                     |
| <b>Total RWL26 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            |                     |
| <b>Total For RWL26</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            |                     |
| RWL28 On 30/06/2028 Spot Bond  |        |            | 10.21500  | 99.48117  | 10.21500           | 99.45394           |                   |                              | 0.00                  | 0                   |                     |
| <b>Total RWL28 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            |                     |
| <b>Total For RWL28</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            |                     |
| SBK23 On 28/05/2022 Spot Bond  |        |            | 5.50000   | 104.52003 | 5.50000            | 104.50447          |                   |                              | 0.00                  | 0                   |                     |
| <b>Total SBK23 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            |                     |
| <b>Total For SBK23</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            |                     |
| SBK24/ On 19/10/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                  | 0                   |                     |
| <b>Total SBK24/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            |                     |
| <b>Total For SBK24/JIBAR</b>   |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            |                     |
| SBN02 On 02/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.51608          |                   |                              | 0.00                  | 0                   |                     |
| <b>Total SBN02 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            |                     |
| <b>Total For SBN02</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            |                     |
| SBN03 On 03/08/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.54092          |                   |                              | 0.00                  | 0                   |                     |
| <b>Total SBN03 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            |                     |
| <b>Total For SBN03</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            |                     |
| SBS20 On 15/05/2026 Spot Bond  |        |            | 8.04500   | 110.14854 | 8.04500            | 110.12454          |                   |                              | 0.00                  | 0                   | 2,074,000,00        |
| <b>Total SBS20 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            | <b>2,074,000,00</b> |
| <b>Total For SBS20</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            | <b>2,074,000,00</b> |
| SBS21 On 15/05/2026 Spot Bond  |        |            |           |           | 0.00000            | 103.82276          |                   |                              | 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  |        |            | 6.97500   | 106.13719 | 6.97500            | 106.11708          |                   | 83,700,000,000,000.00        | 12,000,000,000        | 4,000,000,00        |                     |
| <b>Total SBS27 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>13,700,000,000,000.00</b> | <b>12,000,000,000</b> | <b>4,000,000,00</b> |                     |
| <b>Total For SBS27</b>         |        |            |           |           |                    |                    |                   | <b>13,700,000,000,000.00</b> | <b>12,000,000,000</b> | <b>4,000,000,00</b> |                     |
| SBS3 On 25/05/2026 Spot Bond   |        |            | 8.12500   | 102.59893 | 8.12500            | 102.57636          |                   |                              | 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  |        |            | 8.44000   | 107.93382 | 8.44000            | 107.90930          |                   |                              | 0.00                  | 0                   | 1,310,000,00        |
| <b>Total SBS31 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            | <b>1,310,000,00</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 SBS31</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 1,310,000,00 |
| SBS34 On 19/09/2024 Spot Bond |        |            | 7.43500   | 105.76593 | 7.43500            | 110.78341          |                   |            |  | 0.00  | 0                |              |
| <b>Total SBS34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SBS34</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SBS38 On 29/01/2025 Spot Bond |        |            | 7.60500   | 104.75644 | 7.60500            | 104.73484          |                   |            |  | 0.00  | 0                |              |
| <b>Total SBS38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SBS38</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SBS39 On 29/01/2030 Spot Bond |        |            | 9.38500   | 102.81119 | 9.38500            | 102.78514          |                   |            |  | 0.00  | 0                |              |
| <b>Total SBS39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SBS39</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SBS41 On 12/11/2022 Spot Bond |        |            | 5.84000   | 105.91784 | 5.84000            | 105.90101          |                   |            |  | 0.00  | 0                |              |
| <b>Total SBS41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SBS41</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SBS42 On 12/11/2025 Spot Bond |        |            | 7.85500   | 112.16203 | 7.85500            | 112.13816          |                   |            |  | 0.00  | 0                | 250,000,00   |
| <b>Total SBS42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 250,000,00   |
| <b>Total For SBS42</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 250,000,00   |
| SBS43 On 12/11/2027 Spot Bond |        |            | 8.52500   | 113.63223 | 8.52500            | 113.60602          |                   |            |  | 0.00  | 0                | 1,210,000,00 |
| <b>Total SBS43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 1,210,000,00 |
| <b>Total For SBS43</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 1,210,000,00 |
| SBS46 On 15/02/2023 Spot Bond |        |            | 6.17500   | 104.66208 | 6.17500            | 104.64450          |                   |            |  | 0.00  | 0                |              |
| <b>Total SBS46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SBS46</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SBS47 On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.10347          |                   |            |  | 0.00  | 0                |              |
| <b>Total SBS47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SBS47</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SBS51 On 31/01/2024 Spot Bond |        |            | 7.06500   | 7.06500   | 7.06500            | 105.70050          |                   |            |  | 0.00  | 0                |              |
| <b>Total SBS51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SBS51</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SBS52 On 29/01/2030 Spot Bond |        |            |           |           | 0.00000            | 102.66079          |                   |            |  | 0.00  | 0                |              |
| <b>Total SBS52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SBS52</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SBS53 On 03/05/2027 Spot Bond |        |            |           |           | 0.00000            | 103.15034          |                   |            |  | 0.00  | 0                | 1,000,000,00 |
| <b>Total SBS53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 1,000,000,00 |
| <b>Total For SBS53</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 1,000,000,00 |
| SBS55 On 12/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.22199          |                   |            |  | 0.00  | 0                |              |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total SBS55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBS56 On 12/06/2022 Spot Bond |        |            | 4.82500   | 103.17925 | 4.82500            | 103.16579          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBS56 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS56</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBS57 On 12/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.09866          |                   |            |  | 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            | 102.31487          |                   |            |  | 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            | 101.00655          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBS60 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS60</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBS62 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.97513          |                   |            |  | 0.00        | 0                | 500,000,00        |
| <b>Total SBS62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| <b>Total For SBS62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| SBS63 On 31/01/2026 Spot Bond |        |            |           |           | 0.00000            | 101.36110          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBS63 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS63</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBS64 On 31/01/2029 Spot Bond |        |            |           |           | 0.00000            | 101.56191          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBS64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBS65 On 15/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.96318          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBS65 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS65</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBS66 On 26/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.14557          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBS66 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS66</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBS67 On 26/06/2029 Spot Bond |        |            |           |           | 0.00000            | 100.93154          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBS67 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS67</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBS68 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.34504          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBS68 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS68</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| SBS69 On 02/12/2034 Spot Bond  |        |            |           |           | 0.00000            | 100.09767          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBS69 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBS69</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBS70 On 02/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.41682          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBS70 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBS70</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBS71 On 02/02/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.39908          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBS71 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBS71</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBS72 On 02/02/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.14026          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBS72 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBS72</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 1.77000   | 323.75767 | 1.77000            | 323.68288          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBSI11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBSI11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBSI14 On 07/12/2033 Spot Bond |        |            | 4.88500   | 4.88500   | 4.88500            | 224.16263          |                   |            |  | 0.00        | 0                | 800,000,00          |
| <b>Total SBSI14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>800,000,00</b>   |
| <b>Total For SBSI14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>800,000,00</b>   |
| SBSS0 On 19/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.21502          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBSS01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBSS01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBSS0 On 19/08/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.22173          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBSS02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBSS02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBT101 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.99606          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBT101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBT101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBT102 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 103.62493          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBT102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBT102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBT103 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 105.28258          |                   |            |  | 0.00        | 0                | 230,000,00          |
| <b>Total SBT103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>230,000,00</b>   |
| <b>Total For SBT103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>230,000,00</b>   |
| SBT104 On 30/09/2025 Spot Bond |        |            |           |           | 0.00000            | 105.42231          |                   |            |  | 0.00        | 0                | 1,796,780,00        |
| <b>Total SBT104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,796,780,00</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 SBT104</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 1,796,780,00 |
| SBT104 On 31/03/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00  | 0                |              |
| <b>Total SBT105 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SBT105</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SBT105 On 31/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.64388          |                   |            |  | 0.00  | 0                |              |
| <b>Total SBT106 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SBT106</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SBT201 On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 102.09356          |                   |            |  | 0.00  | 0                |              |
| <b>Total SBT201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SBT201</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SBT202 On 03/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.30399          |                   |            |  | 0.00  | 0                |              |
| <b>Total SBT202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SBT202</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SBT203 On 03/12/2023 Spot Bond |        |            | 6.71000   | 108.66612 | 6.71000            | 108.64642          |                   |            |  | 0.00  | 0                |              |
| <b>Total SBT203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SBT203</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SBT204 On 16/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.35312          |                   |            |  | 0.00  | 0                |              |
| <b>Total SBT204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SBT204</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SBT205 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.30017          |                   |            |  | 0.00  | 2,000,000,000    | 1,000,000,00 |
| <b>Total SBT206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 2,000,000,000    | 1,000,000,00 |
| <b>Total For SBT206</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 2,000,000,000    | 1,000,000,00 |
| SBT207 On 25/06/2025 Spot Bond |        |            |           |           | 0.00000            | 107.40446          |                   |            |  | 0.00  | 0                |              |
| <b>Total SBT207 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SBT207</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SBT208 On 28/11/2025 Spot Bond |        |            |           |           | 0.00000            | 102.39672          |                   |            |  | 0.00  | 0                |              |
| <b>Total SBT208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SBT208</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SBT209 On 29/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.26497          |                   |            |  | 0.00  | 0                |              |
| <b>Total SBT209 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SBT209</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SGI006 On 11/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.91434          |                   |            |  | 0.00  | 0                |              |
| <b>Total SGI006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SGI006</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SLI5 On 16/08/2026 Spot Bond   |        |            |           |           | 0.00000            | 100.31217          |                   |            |  | 0.00  | 0                |              |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total SLI5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SLI5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SLI6 On 16/08/2028 Spot Bond  |        |            |           |           | 0.00000            | 100.32246          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SLI6 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SLI6</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SLI7 On 16/08/2028 Spot Bond  |        |            | 8.92500   | 98.04484  | 8.92500            | 98.02119           |                   |            |  | 0.00        | 0                | 2,500,000,00        |
| <b>Total SLI7 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,00</b> |
| <b>Total For SLI7</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,00</b> |
| SLRA4 On 15/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.33727          |                   |            |  | 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            | 100.38761          |                   |            |  | 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            | 100.34865          |                   |            |  | 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>         |                     |
| SLRA7 On 15/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.34578          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SLRA7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SLRA7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SLRB4 On 15/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.36856          |                   |            |  | 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            | 100.34017          |                   |            |  | 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            | 100.36856          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SLRB6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SLRB6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SLRB7 On 15/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.36285          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SLRB7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SLRB7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SLRC4 On 15/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.40265          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SLRC4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SLRC4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| SLRC5 On 15/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.35155          |                   |            |  | 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            | 100.37993          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SLRC6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SLRC6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SLRC7 On 15/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37706          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SLRC7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SLRC7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SNT03 On 12/04/2023 Spot Bond |        |            | 7.03500   | 109.67082 | 7.03500            | 109.65000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SNT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SNT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SNT04 On 27/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.35169          |                   |            |  | 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            | 100.13678          |                   |            |  | 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            | 100.44271          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SOLB01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SOLB01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SPDA1 On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.23974          |                   |            |  | 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            | 100.52193          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SPDA13 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SPDA13</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SPDA1 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.22023          |                   |            |  | 0.00        | 0                | 1,760,000,00        |
| <b>Total SPDA14 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,760,000,00</b> |
| <b>Total For SPDA14</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,760,000,00</b> |
| SPDA1 On 21/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.22509          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SPDA15 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SPDA15</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SPG00 On 27/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.14806          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SPG004 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total For SPG004</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SPG00 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.83126          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SPG005 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SPG005</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SPG00 On 18/06/2022 Spot Bond |        |            |           |           | 0.00000            | 99.87273           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SPG006 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SPG006</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SPG00 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.05699          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SPG007 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SPG007</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SPG00 On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.06705          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SPG008 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SPG008</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SPG00 On 15/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.91147          |                   |            |  | 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>           |                    |
| SPG01 On 01/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.21162          |                   |            |  | 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>           |                    |
| SSA07 On 15/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.65147          |                   |            |  | 0.00        | 500,000,000        | 500,000,000        |
| <b>Total SSA07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>500,000,000</b> | <b>500,000,000</b> |
| <b>Total For SSA07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>500,000,000</b> | <b>500,000,000</b> |
| SSA08 On 16/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.03129          |                   |            |  | 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 |        |            | 3.29500   | 3.29500   | 3.29500            | 153.94820          |                   |            |  | 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 |        |            | 7.95000   | 112.21333 | 7.95000            | 112.18929          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SSN017 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SSN017</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SSN02 On 28/02/2031 Spot Bond |        |            | 9.29500   | 86.40075  | 9.29500            | 86.37942           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SSN021 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SSN021</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SSN02 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 97.95272           |                   |            |  | 0.00        | 0                  |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total SSN029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN04( On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.81977          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN04( On 13/10/2023 Spot Bond |        |            | 6.74000   | 108.49391 | 6.74000            | 108.47415          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN041 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN041</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN04( On 31/01/2038 Spot Bond |        |            | 4.81000   | 114.72112 | 4.81000            | 114.68513          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN04( On 09/02/2027 Spot Bond |        |            |           |           | 0.00000            | 99.25459           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN044 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN044</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN04( On 30/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.62288          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN046 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN046</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN04( On 05/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.38148          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN047 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN047</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN05( On 08/12/2023 Spot Bond |        |            | 2.40000   | 2.40000   | 2.40000            | 320.32209          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN050 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN050</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN05( On 26/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.60767          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN054 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN054</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN05( On 03/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.52605          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN055 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN055</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN05( On 19/01/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN058 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN058</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06( On 05/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.81528          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN060 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN060</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN06: On 31/01/2025 Spot Bond |        |            | 3.17000   | 3.17000   | 3.17000            | 154.48424          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN062 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN062</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06: On 31/01/2038 Spot Bond |        |            | 4.81000   | 4.81000   | 4.81000            | 114.68513          |                   |            |  | 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 |        |            | 4.04000   | 4.04000   | 4.04000            | 111.63832          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN064 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN064</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06: On 31/03/2028 Spot Bond |        |            | 3.95000   | 3.95000   | 3.95000            | 205.53495          |                   |            |  | 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            | 100.13607          |                   |            |  | 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            | 100.13369          |                   |            |  | 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 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 99.88836           |                   |            |  | 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            | 99.89101           |                   |            |  | 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            | 99.71270           |                   |            |  | 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            | 99.74137           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN076 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN076</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07: On 19/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.23527          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN077 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN077</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07: On 13/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.83896          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN078 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For SSN078</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN08: On 27/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.14073          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN081 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN081</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN08: On 12/09/2025 Spot Bond |        |            |           |           | 0.00000            | 99.89827           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN082 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN082</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN08: On 05/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.48070          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN083</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN08: On 07/12/2033 Spot Bond |        |            | 4.72000   | 4.72000   | 4.72000            | 227.62247          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN084 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN084</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN08: On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.15826          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN089 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN089</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN09: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.70876          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN093 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN093</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN09: On 28/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.11598          |                   |            |  | 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>         |            |
| SSN09: On 28/02/2027 Spot Bond |        |            |           |           | 0.00000            | 100.14816          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN098 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN098</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN09: On 07/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.01604          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN099 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN099</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN10: On 31/01/2030 Spot Bond |        |            | 10.20000  | 89.06389  | 10.20000           | 89.03942           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN100 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN100</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN10: On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.47160          |                   |            |  | 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 |        |            | 4.10000   | 98.72860  | 4.10000            | 203.86154          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total SSN104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN104 On 07/12/2033 Spot Bond |        |            | 4.90000   | 93.29009  | 4.90000            | 223.85125          |                   |            |  | 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>         |            |
| SSN105 On 10/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.39590          |                   |            |  | 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>         |            |
| SSN107 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.34965          |                   |            |  | 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>         |            |
| SSN111 On 11/03/2022 Spot Bond |        |            |           |           | 0.00000            | 99.98860           |                   |            |  | 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>         |            |
| SSN120 On 31/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.10973          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN121 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN121</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN121 On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.03218          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN131 On 12/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.80595          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN134 On 20/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.71691          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN138 On 27/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.81252          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN139 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN139</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN139 On 03/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.70185          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN140 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN140</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN140 On 03/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.53638          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| SSN14 On 09/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.62640          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN14 On 09/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 99.98210           |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN14 On 03/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.54931          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN148 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN148</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN14 On 09/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.41026          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN15 On 21/02/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.20638          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN15 On 03/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.07147          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SST20 On 08/12/2026 Spot Bond  |        |            |           |           | 0.00000            | 99.99983           |                   |            |  | 0.00        | 0                |                     |
| <b>Total SST201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SST201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| STF00 On 01/03/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.03342          |                   |            |  | 0.00        | 0                |                     |
| <b>Total STF001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For STF001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 8.44500   | 105.62260 | 8.44500            | 105.59860          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SZ25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SZ25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| T16OM On 21/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.20233          |                   |            |  | 0.00        | 0                | 322,427,30          |
| <b>Total T16OM4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>322,427,30</b>   |
| <b>Total For T16OM4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>322,427,30</b>   |
| T17A11 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.22142          |                   |            |  | 0.00        | 0                | 5,880,000,00        |
| <b>Total T17A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,880,000,00</b> |
| <b>Total For T17A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,880,000,00</b> |
| T17A12 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.22061          |                   |            |  | 0.00        | 0                | 1,010,000,00        |
| <b>Total T17A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,010,000,00</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 T17A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,010,000,00</b> |
| T17A21 On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.23058          |                   |            |  | 0.00        | 0                |                     |
| <b>Total T17A21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For T17A21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| T17A22 On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.22653          |                   |            |  | 0.00        | 0                | 880,000,00          |
| <b>Total T17A22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>880,000,00</b>   |
| <b>Total For T17A22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>880,000,00</b>   |
| T17A31 On 21/02/2026 Spot Bond |        |            | 7.21000   | 100.31355 | 7.21000            | 100.29393          |                   |            |  | 0.00        | 0                |                     |
| <b>Total T17A31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For T17A31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| T17A32 On 21/02/2026 Spot Bond |        |            | 7.72000   | 100.33535 | 7.72000            | 100.31436          |                   |            |  | 0.00        | 0                |                     |
| <b>Total T17A32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For T17A32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TC001 On 15/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.40158          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TC001 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For TC001</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TC002 On 15/02/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.43013          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TC002 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For TC002</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TFS14€ On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.17427          |                   |            |  | 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>         |                     |
| TFS14€ On 12/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.06816          |                   |            |  | 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>         |                     |
| TFS154 On 06/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.40652          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TFS154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For TFS154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TFS15€ On 03/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.44157          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TFS156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For TFS156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TFS157 On 16/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.77017          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TFS157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For TFS157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TFS15€ On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.05115          |                   |            |  | 0.00        | 0                |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total TFS158 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS158</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS15€ On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.59304          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS161 On 27/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.17719          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS162 On 27/05/2024 Spot Bond |        |            |           |           | 0.00000            | 99.81358           |                   |            |  | 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            | 100.76664          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS164 On 22/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.23660          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS164 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS164</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS165 On 15/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.53855          |                   |            |  | 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            | 100.77568          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS166 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS166</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS167 On 27/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.89889          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS168 On 27/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.94665          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS169 On 30/11/2024 Spot Bond |        |            |           |           | 0.00000            | 99.96419           |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS170 On 30/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.11835          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS170 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS170</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| TFS171 On 22/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.19334          |                   |            |  | 0.00        | 0                |                  |
| <b>Total TFS171 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For TFS171</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| TFS172 On 22/02/2027 Spot Bond |        |            |           |           | 0.00000            | 100.20173          |                   |            |  | 0.00        | 0                |                  |
| <b>Total TFS172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For TFS172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| 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>         |                  |
| TH15A On 21/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.23413          |                   |            |  | 0.00        | 0                |                  |
| <b>Total TH15A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For TH15A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| TH15A On 21/11/2022 Spot Bond  |        |            | 9.82000   | 9.82000   | 9.82000            | 102.87412          |                   |            |  | 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            | 100.19050          |                   |            |  | 0.00        | 0                |                  |
| <b>Total TH15A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For TH15A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| TH15A On 21/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.22919          |                   |            |  | 0.00        | 0                |                  |
| <b>Total TH15A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For TH15A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| TH15A On 21/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.22024          |                   |            |  | 0.00        | 0                | 18,439,40        |
| <b>Total TH15A9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>18,439,40</b> |
| <b>Total For TH15A9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>18,439,40</b> |
| TH15B On 21/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.24788          |                   |            |  | 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            | 100.38200          |                   |            |  | 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            | 100.41280          |                   |            |  | 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            | 100.26696          |                   |            |  | 0.00        | 0                |                  |
| <b>Total TH15C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For TH15C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH15C: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.46704          |                   |            |  | 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            | 100.25722          |                   |            |  | 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            | 100.89300          |                   |            |  | 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            | 100.53395          |                   |            |  | 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            | 100.34351          |                   |            |  | 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            | 100.33987          |                   |            |  | 0.00        | 0                | 550,000,00        |
| <b>Total TH16A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>550,000,00</b> |
| <b>Total For TH16A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>550,000,00</b> |
| TH16A: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.45523          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH16A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH16A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH16A: On 21/08/2024 Spot Bond |        |            | 8.49000   | 100.36817 | 8.49000            | 100.34512          |                   |            |  | 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            | 100.45255          |                   |            |  | 0.00        | 0                | 275,000,00        |
| <b>Total TH16A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>275,000,00</b> |
| <b>Total For TH16A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>275,000,00</b> |
| TH16A: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.23283          |                   |            |  | 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            | 100.22267          |                   |            |  | 0.00        | 0                | 200,000,00        |
| <b>Total TH16A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| <b>Total For TH16A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| TH16A: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.23161          |                   |            |  | 0.00        | 0                |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total TH16A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16A8 On 21/08/2024 Spot Bond |        |            | 5.76000   | 100.25130 | 5.76000            | 100.23558          |                   |            |  | 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>         |            |
| TH16B9 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.24055          |                   |            |  | 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>         |            |
| TH16B1 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.25517          |                   |            |  | 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>         |            |
| TH16B2 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.25598          |                   |            |  | 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>         |            |
| TH16C3 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.25314          |                   |            |  | 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>         |            |
| TH16C1 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.27261          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16C2 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.26734          |                   |            |  | 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>         |            |
| TH16D3 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.34023          |                   |            |  | 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>         |            |
| TH16D1 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37456          |                   |            |  | 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>         |            |
| TH16D2 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.35437          |                   |            |  | 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>         |            |
| TH17B3 On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.24879          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| TH17B: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.24272          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH17B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH17B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH17C: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.26334          |                   |            |  | 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>         |                   |
| TH17C: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.25404          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH17C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH17C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH17D: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.33756          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH17D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH17D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH17D: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.32266          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH17D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH17D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH17O: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.20234          |                   |            |  | 0.00        | 0                | 800,089,60        |
| <b>Total TH17O2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>800,089,60</b> |
| <b>Total For TH17O2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>800,089,60</b> |
| TL23 On 05/09/2022 Spot Bond   |        |            |           |           | 0.00000            | 99.93761           |                   |            |  | 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   |        |            | 6.44000   | 101.30274 | 6.44000            | 101.28541          |                   |            |  | 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   |        |            | 7.06000   | 105.76124 | 7.06000            | 105.74130          |                   |            |  | 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            | 100.80215          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TL26 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TL26</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TL27 On 24/04/2023 Spot Bond   |        |            |           |           | 0.00000            | 100.86053          |                   |            |  | 0.00        | 0                | 300,000,00        |
| <b>Total TL27 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| <b>Total For TL27</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| TL28 On 24/04/2025 Spot Bond   |        |            | 8.44500   | 105.70212 | 8.44500            | 105.67810          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TL28 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                             | Value              | Contracts Traded     | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|----------------------|------------|
| <b>Total For TL28</b>          |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>             |            |
| TL29 On 24/04/2025 Spot Bond   |        |            |           |           | 0.00000            | 101.16943          |                   |            |                             | 0.00               | 0                    |            |
| <b>Total TL29 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>             |            |
| <b>Total For TL29</b>          |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>             |            |
| TL30 On 10/06/2024 Spot Bond   |        |            |           |           | 0.00000            | 99.88779           |                   |            |                             | 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            | 100.36690          |                   |            |                             | 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            | 100.42754          |                   |            |                             | 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   |        |            | 7.02000   | 109.47714 | 7.02000            | 109.45627          |                   |            | 3,884,157,576,000.00        | 553,298,800        | 4,393,965,90         |            |
| <b>Total TN23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>3,884,157,576,000.00</b> | <b>553,298,800</b> | <b>4,393,965,90</b>  |            |
| <b>Total For TN23</b>          |        |            |           |           |                    |                    |                   |            | <b>3,884,157,576,000.00</b> | <b>553,298,800</b> | <b>4,393,965,90</b>  |            |
| TN23/R On 06/11/2023 Spot Bond |        |            | 100.00000 | 37.43557  | 100.00000          | 37.35181           |                   |            | 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   |        |            | 8.73500   | 102.70060 | 8.73500            | 102.67635          |                   |            | 640,010,829,500.00          | 73,269,700         | 1,644,311,00         |            |
| <b>Total TN25 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>640,010,829,500.00</b>   | <b>73,269,700</b>  | <b>1,644,311,00</b>  |            |
| <b>Total For TN25</b>          |        |            |           |           |                    |                    |                   |            | <b>640,010,829,500.00</b>   | <b>73,269,700</b>  | <b>1,644,311,00</b>  |            |
| TN25/R On 19/08/2025 Spot Bond |        |            | 100.00000 | 15.40558  | 100.00000          | 15.37112           |                   |            | 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   |        |            | 9.87500   | 98.63853  | 9.87500            | 98.61227           |                   |            | 618,217,462,500.00          | 62,604,300         | 18,578,531,10        |            |
| <b>Total TN27 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>618,217,462,500.00</b>   | <b>62,604,300</b>  | <b>18,578,531,10</b> |            |
| <b>Total For TN27</b>          |        |            |           |           |                    |                    |                   |            | <b>618,217,462,500.00</b>   | <b>62,604,300</b>  | <b>18,578,531,10</b> |            |
| TN27/R On 14/11/2027 Spot Bond |        |            | 100.00000 | 12.42365  | 100.00000          | 12.39585           |                   |            | 0.00                        | 0                  | 0                    |            |
| <b>Total TN27/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |            |
| <b>Total For TN27/R186</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |            |
| TN29 On 07/02/2029 Spot Bond   |        |            | 10.46500  | 99.81714  | 10.46500           | 99.81261           |                   |            | 0.00                        | 0                  | 0                    |            |
| <b>Total TN29 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |            |
| <b>Total For TN29</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |            |
| TN30 On 09/10/2030 Spot Bond   |        |            | 11.13500  | 100.88219 | 11.13500           | 100.85216          |                   |            | 0.00                        | 0                  | 1,200,000,00         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total TN30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,200,000.00</b> |
| <b>Total For TN30</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,200,000.00</b> |
| TN30/R On 09/10/2030 Spot Bond |        |            | 8.00000   | 119.65506 | 8.00000            | 119.62928          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TN30/R2030 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For TN30/R2030</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TN34 On 07/02/2034 Spot Bond   |        |            | 11.56200  | 99.53953  | 11.56200           | 99.53455           |                   |            |  | 0.00        | 0                |                     |
| <b>Total TN34 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For TN34</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TN40 On 09/10/2040 Spot Bond   |        |            | 11.86500  | 96.14329  | 11.86500           | 96.11285           |                   |            |  | 0.00        | 0                | 3,720,000.00        |
| <b>Total TN40 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,720,000.00</b> |
| <b>Total For TN40</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,720,000.00</b> |
| TN40/R On 09/10/2040 Spot Bond |        |            | 10.75000  | 104.43948 | 10.75000           | 104.40944          |                   |            |  | 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>         |                     |
| TNF25 On 14/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.49131          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TNF25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For TNF25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TNF27 On 07/02/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.52628          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TNF27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For TNF27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TNI33 On 28/02/2033 Spot Bond  |        |            | 5.20000   | 101.71992 | 5.20000            | 100.85867          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TNI33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For TNI33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TR5A11 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.14128          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TR5A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For TR5A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TR5A12 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.42547          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TR5A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For TR5A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TR5A2 On 20/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.15394          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TR5A21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For TR5A21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TR5A22 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.49567          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TR5A22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For TR5A22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TR5A3 On 20/06/2026 Spot Bond |        |            | 7.61000   | 101.09328 | 7.61000            | 101.61333          |                   |            |  | 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            | 100.98560          |                   |            |  | 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>         |            |
| TR5OM On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.25500          |                   |            |  | 0.00        | 0                |            |
| <b>Total TR5OM2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TR5OM2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA3A On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.84790           |                   |            |  | 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 |        |            | 6.45000   | 104.54763 | 6.45000            | 104.52930          |                   |            |  | 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            | 100.34452          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA3A7 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA3A7</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA3B On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.43974          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA3B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA3B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA3B On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.97677           |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA3B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA3B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A On 13/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.77417          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.81515          |                   |            |  | 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 |        |            | 6.74000   | 108.49665 | 6.74000            | 108.47690          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A On 13/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.77417          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A6 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For TRA4A6</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.81515          |                   |            |  | 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   | 103.46697 | 8.62000            | 103.44298          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A8 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A8</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4B On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 98.88563           |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4B On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.58536          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA5B On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.30527          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA5B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA5B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA5B On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.56598          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA5B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA5B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA5C On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.65680          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA5C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA5C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA5C On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 102.09306          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA5C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA5C2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP25 On 11/03/2022 Spot Bond |        |            |           |           | 0.00000            | 99.95931           |                   |            |  | 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            | 99.88967           |                   |            |  | 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            | 99.15062           |                   |            |  | 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>         |            |
| TSP26 On 16/09/2022 Spot Bond |        |            |           |           | 0.00000            | 97.31645           |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total TSP260 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP260</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP261 On 07/02/2023 Spot Bond |        |            |           |           | 0.00000            | 94.53523           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP261 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP261</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP262 On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 94.31341           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP262 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP262</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TU1A11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.18375          |                   |            |  | 0.00        | 0                |            |
| <b>Total TU1A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TU1A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TU1B11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.78924          |                   |            |  | 0.00        | 0                |            |
| <b>Total TU1B11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TU1B11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TU1D11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.48446          |                   |            |  | 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>         |            |
| TWC39 On 04/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC394 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC394</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC39 On 11/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.00041          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC395 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC395</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC39 On 07/04/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.68744          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC396 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC396</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC39 On 14/04/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.60301          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC397 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC397</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC39 On 22/04/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.51859          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC398 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC398</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC39 On 28/04/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.45547          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC399 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC399</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                 | Contracts Traded     | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|----------------------|------------|
| TWC40 On 06/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.41743          |                   |            |                              | 0.00                  | 0                    |            |
| <b>Total TWC400 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |            |
| <b>Total For TWC400</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |            |
| TWC40 On 23/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.23055          |                   |            |                              | 0.00                  | 0                    |            |
| <b>Total TWC401 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |            |
| <b>Total For TWC401</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |            |
| TWC40 On 27/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.14195          |                   |            |                              | 0.00                  | 0                    |            |
| <b>Total TWC402 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |            |
| <b>Total For TWC402</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |            |
| TWC40 On 03/06/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 211,500,000,000,000.00       | 12,115,000,000        | 38,615,000,00        |            |
| <b>Total TWC403 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>11,500,000,000,000.00</b> | <b>12,115,000,000</b> | <b>38,615,000,00</b> |            |
| <b>Total For TWC403</b>       |        |            |           |           |                    |                    |                   |            | <b>11,500,000,000,000.00</b> | <b>12,115,000,000</b> | <b>38,615,000,00</b> |            |
| UG26 On 09/03/2026 Spot Bond  |        |            | 10.27500  | 103.32620 | 10.27500           | 103.29760          |                   |            | 0.00                         | 0                     |                      |            |
| <b>Total UG26 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |            |
| <b>Total For UG26</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |            |
| UU1A0 On 15/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.32592          |                   |            | 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            | 100.36286          |                   |            | 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>              |                      |            |
| UU1A0 On 15/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.34814          |                   |            | 0.00                         | 0                     |                      |            |
| <b>Total UU1A04 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |            |
| <b>Total For UU1A04</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |            |
| UU1A0 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.38681          |                   |            | 0.00                         | 0                     |                      |            |
| <b>Total UU1A05 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |            |
| <b>Total For UU1A05</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |            |
| UU1B0 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.37992          |                   |            | 0.00                         | 0                     |                      |            |
| <b>Total UU1B01 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |            |
| <b>Total For UU1B01</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |            |
| UU1B0 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.41002          |                   |            | 0.00                         | 0                     |                      |            |
| <b>Total UU1B02 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |            |
| <b>Total For UU1B02</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |            |
| UU1C0 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.45370          |                   |            | 0.00                         | 0                     |                      |            |
| <b>Total UU1C01 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value               | Contracts Traded       | Opt Intere             |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------|------------------------|------------------------|
| <b>Total For UU1C01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>               |                        |
| UU1C0 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.48487          |                   |            |  | 0.00                | 0                      |                        |
| <b>Total UU1C02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>               |                        |
| <b>Total For UU1C02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>               |                        |
| VKE10 On 08/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.86079          |                   |            |  | 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            | 101.06286          |                   |            |  | 0.00                | 0                      |                        |
| <b>Total VKE11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>               |                        |
| <b>Total For VKE11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>               |                        |
| VKE14 On 27/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.17354          |                   |            |  | 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            | 100.35118          |                   |            |  | 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            | 100.39747          |                   |            |  | 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>               |                        |
| VKE17 On 27/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.16946          |                   |            |  | 0.00                | 0                      |                        |
| <b>Total VKE17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>               |                        |
| <b>Total For VKE17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>               |                        |
| VKE18 On 27/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.13596          |                   |            |  | 0.00                | 0                      |                        |
| <b>Total VKE18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>               |                        |
| <b>Total For VKE18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>               |                        |
| WHL03 On 02/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.26332          |                   |            |  | 0.00                | 0                      |                        |
| <b>Total WHL03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>               |                        |
| <b>Total For WHL03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>               |                        |
| <b>Total for SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>1.37e+017</b>    | <b>122,094,836,500</b> | <b>597,140,087,500</b> |
| <b>Total for SPOT :</b>       |        |            |           |           |                    |                    |                   |            |  | <b>1.37e+017</b>    | <b>122,094,836,500</b> | <b>597,140,087,500</b> |
| <b>Total Futures</b>          |        |            |           |           |                    |                    |                   |            |  | <b>1.37e+017</b>    | <b>122,094,838,530</b> | <b>597,141,185,800</b> |
| <b>Total Options</b>          |        |            |           |           |                    |                    |                   |            |  | <b>2 006 250.00</b> | <b>7,500</b>           | <b>138,210</b>         |
| <b>Grand Total:</b>           |        |            |           |           |                    |                    |                   |            |  | <b>1.37e+017</b>    | <b>122,094,846,030</b> | <b>597,141,324,000</b> |