



Johannesburg  
Stock Exchange

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

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

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

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

**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 23/12/2022

| 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 02/02/2023 Bond Future  |        |            | 12.26693  | 75.12799  | 12.25873           | 75.16633           |                   |            | 0.00        | 0                | 35            |
| ES33 On 04/05/2023 Bond Future  |        |            | 12.43104  | 72.81461  | 12.42241           | 72.85408           |                   |            | 0.00        | 0                |               |
| ES33 On 03/08/2023 Bond Future  |        |            | 12.58161  | 74.34029  | 12.57253           | 74.38096           |                   |            | 0.00        | 0                |               |
| ES33 On 02/11/2023 Bond Future  |        |            | 12.74460  | 72.09614  | 12.73512           | 72.13769           |                   |            | 0.00        | 0                |               |
| ES33 On 01/02/2024 Bond Future  |        |            | 12.92582  | 73.57641  | 12.91595           | 73.61867           |                   |            | 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 02/02/2023 Bond Future  |        |            | 12.52702  | 73.38811  | 12.51858           | 73.43419           |                   |            | 0.00        | 0                | 4,15          |
| ES42 On 04/05/2023 Bond Future  |        |            | 12.67670  | 70.57185  | 12.66784           | 70.61925           |                   |            | 0.00        | 0                |               |
| ES42 On 03/08/2023 Bond Future  |        |            | 12.81075  | 72.05158  | 12.80148           | 72.10031           |                   |            | 0.00        | 0                |               |
| ES42 On 02/11/2023 Bond Future  |        |            | 12.95487  | 69.29252  | 12.94521           | 69.34234           |                   |            | 0.00        | 0                |               |
| ES42 On 01/02/2024 Bond Future  |        |            | 13.10673  | 70.71435  | 13.09671           | 70.76504           |                   |            | 0.00        | 0                |               |
| <b>Total ES42 Future</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,15</b>   |
| <b>Total For ES42</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,15</b>   |
| I2025 On 02/02/2023 Bond Future |        |            | 165.81627 | 165.81627 | 165.82959          | 165.82959          |                   |            | 0.00        | 0                | 6,54          |

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| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| I2025                     | On | 04/05/2023 | Bond Future |        |            | 169.08486 | 169.08486 | 169.09935          | 169.09935          |                   |            | 0.00        | 0                |               |
| I2025                     | On | 03/08/2023 | Bond Future |        |            | 170.88150 | 170.88150 | 170.89706          | 170.89706          |                   |            | 0.00        | 0                |               |
| I2025                     | On | 02/11/2023 | Bond Future |        |            | 174.44725 | 174.44725 | 174.46321          | 174.46321          |                   |            | 0.00        | 0                |               |
| I2025                     | On | 01/02/2024 | Bond Future |        |            | 176.24517 | 176.24517 | 176.26117          | 176.26117          |                   |            | 0.00        | 0                |               |
| <b>Total I2025 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,56</b>   |
| <b>Total For I2025</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,56</b>   |
| I2029                     | On | 02/02/2023 | Bond Future |        |            | 119.59578 | 119.59578 | 119.32796          | 119.32796          |                   |            | 0.00        | 0                | 1,41          |
| I2029                     | On | 04/05/2023 | Bond Future |        |            | 120.65772 | 120.65772 | 120.38533          | 120.38533          |                   |            | 0.00        | 0                |               |
| I2029                     | On | 03/08/2023 | Bond Future |        |            | 123.18423 | 123.18423 | 122.90667          | 122.90667          |                   |            | 0.00        | 0                |               |
| I2029                     | On | 02/11/2023 | Bond Future |        |            | 124.42548 | 124.42548 | 124.14218          | 124.14218          |                   |            | 0.00        | 0                |               |
| I2029                     | On | 01/02/2024 | Bond Future |        |            | 126.98290 | 126.98290 | 126.69358          | 126.69358          |                   |            | 0.00        | 0                |               |
| <b>Total I2029 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,47</b>   |
| <b>Total For I2029</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,47</b>   |
| I2033                     | On | 02/02/2023 | Bond Future |        |            | 113.97324 | 113.97324 | 113.97845          | 113.97845          |                   |            | 0.00        | 0                | 7,31          |
| I2033                     | On | 04/05/2023 | Bond Future |        |            | 114.83376 | 114.83376 | 114.83958          | 114.83958          |                   |            | 0.00        | 0                |               |
| I2033                     | On | 03/08/2023 | Bond Future |        |            | 117.23816 | 117.23816 | 117.24466          | 117.24466          |                   |            | 0.00        | 0                |               |
| I2033                     | On | 02/11/2023 | Bond Future |        |            | 118.26452 | 118.26452 | 118.27116          | 118.27116          |                   |            | 0.00        | 0                |               |
| I2033                     | On | 01/02/2024 | Bond Future |        |            | 120.69536 | 120.69536 | 120.70201          | 120.70201          |                   |            | 0.00        | 0                |               |
| <b>Total I2033 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>7,31</b>   |
| <b>Total For I2033</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>7,31</b>   |
| I2038                     | On | 02/02/2023 | Bond Future |        |            | 126.59586 | 126.59586 | 126.60213          | 126.60213          |                   |            | 0.00        | 0                | 4,11          |
| I2038                     | On | 04/05/2023 | Bond Future |        |            | 129.09149 | 129.09149 | 129.09838          | 129.09838          |                   |            | 0.00        | 0                | 1,58          |
| I2038                     | On | 03/08/2023 | Bond Future |        |            | 129.83293 | 129.83293 | 129.84072          | 129.84072          |                   |            | 0.00        | 0                |               |
| I2038                     | On | 02/11/2023 | Bond Future |        |            | 132.54223 | 132.54223 | 132.55017          | 132.55017          |                   |            | 0.00        | 0                |               |
| I2038                     | On | 01/02/2024 | Bond Future |        |            | 133.25500 | 133.25500 | 133.26291          | 133.26291          |                   |            | 0.00        | 0                |               |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,70</b>   |
| <b>Total For I2038</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,70</b>   |
| I2046                     | On | 02/02/2023 | Bond Future |        |            | 114.12697 | 114.12697 | 113.31574          | 113.31574          |                   |            | 0.00        | 0                | 13,68         |
| I2046                     | On | 04/05/2023 | Bond Future |        |            | 114.34115 | 114.34115 | 113.51443          | 113.51443          |                   |            | 0.00        | 0                | 4,93          |
| I2046                     | On | 03/08/2023 | Bond Future |        |            | 116.73572 | 116.73572 | 115.89223          | 115.89223          |                   |            | 0.00        | 0                |               |
| I2046                     | On | 02/11/2023 | Bond Future |        |            | 117.08294 | 117.08294 | 116.22202          | 116.22202          |                   |            | 0.00        | 0                |               |
| I2046                     | On | 01/02/2024 | Bond Future |        |            | 119.48910 | 119.48910 | 118.61009          | 118.61009          |                   |            | 0.00        | 0                |               |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>18,62</b>  |
| <b>Total For I2046</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>18,62</b>  |
| I2050                     | On | 02/02/2023 | Bond Future |        |            | 114.62751 | 114.62751 | 114.53062          | 114.53062          |                   |            | 0.00        | 0                | 10,71         |
| I2050                     | On | 04/05/2023 | Bond Future |        |            | 116.88689 | 116.88689 | 116.78880          | 116.78880          |                   |            | 0.00        | 0                | 3,31          |
| I2050                     | On | 03/08/2023 | Bond Future |        |            | 117.15358 | 117.15358 | 117.05378          | 117.05378          |                   |            | 0.00        | 0                |               |
| I2050                     | On | 02/11/2023 | Bond Future |        |            | 119.59811 | 119.59811 | 119.49655          | 119.49655          |                   |            | 0.00        | 0                |               |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value             | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------|------------------|---------------|
| I2050                     | On | 01/02/2024 | Bond Future |        |            | 119.81556 | 119.81556 | 119.71155          | 119.71155          |                   |            | 0.00              | 0                |               |
| <b>Total I2050 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>14,07</b>  |
| <b>Total For I2050</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>14,07</b>  |
| R186                      | On | 02/02/2023 | Bond Future |        |            | 8.76662   | 106.94714 | 8.77805            | 106.90903          |                   | 5.64       | 534,735.70        | 5                | 72,51         |
| R186                      | On | 04/05/2023 | Bond Future |        |            | 8.84208   | 109.02886 | 8.85428            | 108.99060          |                   | 5.80       | 0.00              | 0                | 12,21         |
| R186                      | On | 03/08/2023 | Bond Future |        |            | 8.88146   | 105.98010 | 8.89457            | 105.94154          |                   | 5.52       | 0.00              | 0                |               |
| R186                      | On | 02/11/2023 | Bond Future |        |            | 8.92764   | 108.16800 | 8.94197            | 108.12869          |                   | 4.83       | 0.00              | 0                |               |
| R186                      | On | 01/02/2024 | Bond Future |        |            | 8.99552   | 105.06067 | 9.01136            | 105.02041          |                   | 4.47       | 0.00              | 0                |               |
| <b>Total R186 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>534,735.70</b> | <b>5</b>         | <b>84,75</b>  |
| R186                      | On | 02/02/2023 | Bond Future | 8.34   | Put        |           |           | 1,672.53000        | 1.67253            | 1,651,620         | 4.98       | 0.00              | 0                |               |
| R186                      | On | 02/02/2023 | Bond Future | 8.32   | Call       |           |           | 183.48000          | 0.18348            | 199,330           | 4.95       | 0.00              | 0                |               |
| R186                      | On | 02/02/2023 | Bond Future | 8.32   | Put        |           |           | 1,724.42000        | 1.72442            | 1,702,160         | 4.95       | 0.00              | 0                |               |
| R186                      | On | 02/02/2023 | Bond Future | 8.33   | Call       |           |           | 191.36000          | 0.19136            | 207,880           | 4.96       | 0.00              | 0                |               |
| R186                      | On | 02/02/2023 | Bond Future | 8.33   | Put        |           |           | 1,698.36000        | 1.69836            | 1,676,770         | 4.96       | 0.00              | 0                |               |
| R186                      | On | 02/02/2023 | Bond Future | 8.34   | Call       |           |           | 199.46000          | 0.19946            | 216,660           | 4.98       | 0.00              | 0                |               |
| R186                      | On | 04/05/2023 | Bond Future | 8.84   | Call       |           |           | 1,471.14000        | 1.47114            | 1,523,250         | 5.84       | 0.00              | 0                |               |
| R186                      | On | 04/05/2023 | Bond Future | 8.84   | Put        |           |           | 1,515.93000        | 1.51593            | 1,529,780         | 5.84       | 0.00              | 0                |               |
| R186                      | On | 04/05/2023 | Bond Future | 8.82   | Call       |           |           | 1,438.86000        | 1.43886            | 1,490,460         | 5.83       | 0.00              | 0                |               |
| R186                      | On | 04/05/2023 | Bond Future | 8.82   | Put        |           |           | 1,546.41000        | 1.54641            | 1,559,750         | 5.83       | 0.00              | 0                |               |
| R186                      | On | 04/05/2023 | Bond Future | 8.83   | Call       |           |           | 1,455.08000        | 1.45508            | 1,506,810         | 5.83       | 0.00              | 0                |               |
| R186                      | On | 04/05/2023 | Bond Future | 8.83   | Put        |           |           | 1,531.24000        | 1.53124            | 1,544,710         | 5.83       | 0.00              | 0                |               |
| R186                      | On | 03/08/2023 | Bond Future | 9.74   | Put        |           |           | 947.74000          | 0.94774            | 938,230           | 5.92       | 0.00              | 0                |               |
| R186                      | On | 03/08/2023 | Bond Future | 9.75   | Call       |           |           | 3,418.60000        | 3.41860            | 3,447,710         | 5.93       | 0.00              | 0                |               |
| R186                      | On | 03/08/2023 | Bond Future | 9.75   | Put        |           |           | 940.52000          | 0.94052            | 931,070           | 5.93       | 0.00              | 0                |               |
| R186                      | On | 03/08/2023 | Bond Future | 9.73   | Call       |           |           | 3,376.01000        | 3.37601            | 3,405,000         | 5.91       | 0.00              | 0                |               |
| R186                      | On | 03/08/2023 | Bond Future | 9.73   | Put        |           |           | 955.02000          | 0.95502            | 945,450           | 5.91       | 0.00              | 0                |               |
| R186                      | On | 03/08/2023 | Bond Future | 9.74   | Call       |           |           | 3,397.28000        | 3.39728            | 3,426,330         | 5.92       | 0.00              | 0                |               |
| R186                      | On | 02/11/2023 | Bond Future | 9.39   | Call       |           |           | 2,654.70000        | 2.65470            | 2,692,860         | 5.03       | 0.00              | 0                |               |
| R186                      | On | 02/11/2023 | Bond Future | 9.39   | Put        |           |           | 1,434.81000        | 1.43481            | 1,433,660         | 5.03       | 0.00              | 0                |               |
| R186                      | On | 02/11/2023 | Bond Future | 10.42  | Call       |           |           | 4,705.47000        | 4.70547            | 4,743,490         | 5.57       | 0.00              | 0                |               |
| R186                      | On | 02/11/2023 | Bond Future | 10.42  | Put        |           |           | 748.57000          | 0.74857            | 747,280           | 5.57       | 0.00              | 0                | 1,71          |
| R186                      | On | 02/11/2023 | Bond Future | 9.15   | Call       |           |           | 2,240.65000        | 2.24065            | 2,275,320         | 4.90       | 0.00              | 0                | 1,71          |
| R186                      | On | 02/11/2023 | Bond Future | 9.15   | Put        |           |           | 1,671.98000        | 1.67198            | 1,667,340         | 4.90       | 0.00              | 0                |               |
| R186                      | On | 02/11/2023 | Bond Future | 9.38   | Call       |           |           | 2,636.91000        | 2.63691            | 2,675,010         | 5.02       | 0.00              | 0                |               |
| R186                      | On | 02/11/2023 | Bond Future | 9.38   | Put        |           |           | 1,444.05000        | 1.44405            | 1,442,840         | 5.02       | 0.00              | 0                |               |
| R186                      | On | 02/11/2023 | Bond Future | 9.40   | Call       |           |           | 2,672.55000        | 2.67255            | 2,711,140         | 5.03       | 0.00              | 0                |               |
| R186                      | On | 02/11/2023 | Bond Future | 9.40   | Put        |           |           | 1,425.64000        | 1.42564            | 1,424,920         | 5.03       | 0.00              | 0                |               |
| R186                      | On | 01/02/2024 | Bond Future | 9.52   | Put        |           |           | 1,507.45000        | 1.50745            | 1,484,500         | 4.74       | 0.00              | 0                |               |
| R186                      | On | 01/02/2024 | Bond Future | 9.50   | Call       |           |           | 2,756.00000        | 2.75600            | 2,773,580         | 4.73       | 0.00              | 0                |               |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value             | Contracts Traded | Opt Intere   |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------|------------------|--------------|
| R186                      | On | 01/02/2024 | Bond Future | 9.50   | Put        |           |           | 1,523.51000        | 1.52351            | 1,500,830         | 4.73       | 0.00              | 0                |              |
| R186                      | On | 01/02/2024 | Bond Future | 9.51   | Call       |           |           | 2,772.76000        | 2.77276            | 2,790,430         | 4.74       | 0.00              | 0                |              |
| R186                      | On | 01/02/2024 | Bond Future | 9.51   | Put        |           |           | 1,515.24000        | 1.51524            | 1,492,650         | 4.74       | 0.00              | 0                |              |
| R186                      | On | 01/02/2024 | Bond Future | 9.52   | Call       |           |           | 2,789.99000        | 2.78999            | 2,807,300         | 4.74       | 0.00              | 0                |              |
| <b>Total R186 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>3,43</b>  |
| <b>Total For R186</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>534,735.70</b> | <b>5</b>         | <b>88,22</b> |
| R197                      | On | 02/02/2023 | Bond Future |        |            | 328.47101 | 328.47101 | 328.49310          | 328.49310          |                   |            | 0.00              | 0                | 97           |
| R197                      | On | 04/05/2023 | Bond Future |        |            | 334.94525 | 334.94525 | 334.96952          | 334.96952          |                   |            | 0.00              | 0                |              |
| R197                      | On | 03/08/2023 | Bond Future |        |            | 332.89184 | 332.89184 | 332.91813          | 332.91813          |                   |            | 0.00              | 0                |              |
| R197                      | On | 02/11/2023 | Bond Future |        |            | 339.83846 | 339.83846 | 339.86541          | 339.86541          |                   |            | 0.00              | 0                |              |
| <b>Total R197 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>97</b>    |
| <b>Total For R197</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>97</b>    |
| R202                      | On | 02/02/2023 | Bond Future |        |            | 246.11578 | 246.11578 | 246.12741          | 246.12741          |                   |            | 0.00              | 0                | 5,95         |
| R202                      | On | 04/05/2023 | Bond Future |        |            | 250.96686 | 250.96686 | 250.97981          | 250.97981          |                   |            | 0.00              | 0                |              |
| R202                      | On | 03/08/2023 | Bond Future |        |            | 251.40556 | 251.40556 | 251.42019          | 251.42019          |                   |            | 0.00              | 0                |              |
| R202                      | On | 02/11/2023 | Bond Future |        |            | 256.65174 | 256.65174 | 256.66668          | 256.66668          |                   |            | 0.00              | 0                |              |
| R202                      | On | 01/02/2024 | Bond Future |        |            | 256.97341 | 256.97341 | 256.98815          | 256.98815          |                   |            | 0.00              | 0                |              |
| <b>Total R202 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>5,95</b>  |
| <b>Total For R202</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>5,95</b>  |
| R2030                     | On | 02/02/2023 | Bond Future |        |            | 10.20929  | 89.31010  | 10.20558           | 89.32703           |                   | 10.14      | 0.00              | 0                | 92,37        |
| R2030                     | On | 04/05/2023 | Bond Future |        |            | 10.32736  | 91.04925  | 10.32335           | 91.06700           |                   | 10.90      | 0.00              | 0                |              |
| R2030                     | On | 03/08/2023 | Bond Future |        |            | 10.43046  | 88.92748  | 10.42614           | 88.94602           |                   | 10.89      | 0.00              | 0                |              |
| R2030                     | On | 02/11/2023 | Bond Future |        |            | 10.53310  | 90.76339  | 10.52853           | 90.78240           |                   | 9.50       | 0.00              | 0                |              |
| R2030                     | On | 01/02/2024 | Bond Future |        |            | 10.65425  | 88.60287  | 10.64947           | 88.62210           |                   | 8.85       | 0.00              | 0                |              |
| <b>Total R2030 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>92,37</b> |
| R2030                     | On | 02/02/2023 | Bond Future | 11.12  | Call       |           |           | 4,258.09000        | 4.25809            | 4,266,960         | 12.22      | 0.00              | 0                |              |
| R2030                     | On | 02/02/2023 | Bond Future | 11.12  | Put        |           |           | 205.78000          | 0.20578            | 231,580           | 12.22      | 0.00              | 0                |              |
| R2030                     | On | 02/02/2023 | Bond Future | 11.16  | Call       |           |           | 4,414.00000        | 4.41400            | 4,421,870         | 12.31      | 0.00              | 0                |              |
| R2030                     | On | 02/02/2023 | Bond Future | 9.99   | Call       |           |           | 678.66000          | 0.67866            | 696,890           | 9.41       | 0.00              | 0                |              |
| R2030                     | On | 02/02/2023 | Bond Future | 9.99   | Put        |           |           | 1,669.42000        | 1.66942            | 1,704,580         | 9.41       | 0.00              | 0                |              |
| R2030                     | On | 02/02/2023 | Bond Future | 10.00  | Call       |           |           | 698.18000          | 0.69818            | 716,860           | 9.44       | 0.00              | 0                |              |
| R2030                     | On | 02/02/2023 | Bond Future | 9.08   | Put        |           |           | 5,342.85000        | 5.34285            | 5,350,410         | 6.91       | 0.00              | 0                |              |
| R2030                     | On | 02/02/2023 | Bond Future | 11.55  | Call       |           |           | 5,962.64000        | 5.96264            | 5,959,300         | 13.08      | 0.00              | 0                | 5,00         |
| R2030                     | On | 02/02/2023 | Bond Future | 11.55  | Put        |           |           | 85.70000           | 0.08570            | 99,290            | 13.08      | 0.00              | 0                |              |
| R2030                     | On | 02/02/2023 | Bond Future | 9.80   | Call       |           |           | 367.02000          | 0.36702            | 377,150           | 8.84       | 0.00              | 0                |              |
| R2030                     | On | 02/02/2023 | Bond Future | 9.80   | Put        |           |           | 2,242.55000        | 2.24255            | 2,269,610         | 8.84       | 0.00              | 0                |              |
| R2030                     | On | 02/02/2023 | Bond Future | 9.83   | Call       |           |           | 408.70000          | 0.40870            | 420,050           | 8.93       | 0.00              | 0                | 38           |
| R2030                     | On | 02/02/2023 | Bond Future | 11.16  | Put        |           |           | 189.82000          | 0.18982            | 214,620           | 12.31      | 0.00              | 0                | 38           |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|---------------|
| R2030 On 02/02/2023 Bond Future | 11.35  | Call       |           |           | 5,163.72000        | 5.16372            | 5,165,840         | 12.70      | 0.00  | 0                | 5,000         |
| R2030 On 02/02/2023 Bond Future | 11.35  | Put        |           |           | 129.18000          | 0.12918            | 148,230           | 12.70      | 0.00  | 0                |               |
| R2030 On 02/02/2023 Bond Future | 9.20   | Call       |           |           | 24.67000           | 0.02467            | 9,130             | 6.90       | 0.00  | 0                |               |
| R2030 On 02/02/2023 Bond Future | 9.20   | Put        |           |           | 4,767.07000        | 4.76707            | 4,768,460         | 6.90       | 0.00  | 0                |               |
| R2030 On 02/02/2023 Bond Future | 9.66   | Call       |           |           | 208.93000          | 0.20893            | 209,960           | 8.37       | 0.00  | 0                |               |
| R2030 On 02/02/2023 Bond Future | 10.00  | Put        |           |           | 1,642.68000        | 1.64268            | 1,678,290         | 9.44       | 0.00  | 0                |               |
| R2030 On 02/02/2023 Bond Future | 10.01  | Call       |           |           | 717.89000          | 0.71789            | 736,910           | 9.47       | 0.00  | 0                |               |
| R2030 On 02/02/2023 Bond Future | 10.01  | Put        |           |           | 1,616.15000        | 1.61615            | 1,652,100         | 9.47       | 0.00  | 0                |               |
| R2030 On 02/02/2023 Bond Future | 9.66   | Put        |           |           | 2,743.42000        | 2.74342            | 2,761,380         | 8.37       | 0.00  | 0                | 100           |
| R2030 On 02/02/2023 Bond Future | 9.79   | Call       |           |           | 353.78000          | 0.35378            | 363,470           | 8.81       | 0.00  | 0                |               |
| R2030 On 02/02/2023 Bond Future | 9.79   | Put        |           |           | 2,276.18000        | 2.27618            | 2,302,800         | 8.81       | 0.00  | 0                |               |
| R2030 On 02/02/2023 Bond Future | 9.83   | Put        |           |           | 2,143.80000        | 2.14380            | 2,172,080         | 8.93       | 0.00  | 0                |               |
| R2030 On 02/02/2023 Bond Future | 9.94   | Call       |           |           | 585.62000          | 0.58562            | 601,690           | 9.26       | 0.00  | 0                |               |
| R2030 On 02/02/2023 Bond Future | 9.94   | Put        |           |           | 1,808.16000        | 1.80816            | 1,841,160         | 9.26       | 0.00  | 0                | 100           |
| R2030 On 02/02/2023 Bond Future | 8.81   | Call       |           |           | 3.03000            | 0.00303            | 0,560             | 6.93       | 0.00  | 0                | 100           |
| R2030 On 02/02/2023 Bond Future | 8.81   | Put        |           |           | 6,669.98000        | 6.66998            | 6,684,440         | 6.93       | 0.00  | 0                |               |
| R2030 On 02/02/2023 Bond Future | 9.04   | Call       |           |           | 10.96000           | 0.01096            | 3,130             | 6.91       | 0.00  | 0                |               |
| R2030 On 02/02/2023 Bond Future | 9.04   | Put        |           |           | 5,536.99000        | 5.53699            | 5,546,090         | 6.91       | 0.00  | 0                |               |
| R2030 On 02/02/2023 Bond Future | 9.08   | Call       |           |           | 13.50000           | 0.01350            | 4,130             | 6.91       | 0.00  | 0                | 300           |
| R2030 On 04/05/2023 Bond Future | 12.50  | Put        |           |           | 297.83000          | 0.29783            | 277,190           | 12.87      | 0.00  | 0                | 400           |
| R2030 On 04/05/2023 Bond Future | 10.54  | Call       |           |           | 2,934.11000        | 2.93411            | 2,917,670         | 11.15      | 0.00  | 0                |               |
| R2030 On 04/05/2023 Bond Future | 10.54  | Put        |           |           | 1,981.38000        | 1.98138            | 1,982,690         | 11.15      | 0.00  | 0                |               |
| R2030 On 04/05/2023 Bond Future | 10.65  | Call       |           |           | 3,223.03000        | 3.22303            | 3,207,980         | 11.24      | 0.00  | 0                | 300           |
| R2030 On 04/05/2023 Bond Future | 11.34  | Put        |           |           | 932.93000          | 0.93293            | 938,490           | 11.92      | 0.00  | 0                | 100           |
| R2030 On 04/05/2023 Bond Future | 10.42  | Call       |           |           | 2,634.76000        | 2.63476            | 2,616,300         | 11.04      | 0.00  | 0                | 400           |
| R2030 On 04/05/2023 Bond Future | 10.42  | Put        |           |           | 2,208.14000        | 2.20814            | 2,207,430         | 11.04      | 0.00  | 0                |               |
| R2030 On 04/05/2023 Bond Future | 10.52  | Call       |           |           | 2,882.93000        | 2.88293            | 2,866,360         | 11.13      | 0.00  | 0                |               |
| R2030 On 04/05/2023 Bond Future | 12.04  | Put        |           |           | 470.16000          | 0.47016            | 473,350           | 12.65      | 0.00  | 0                | 1,000         |
| R2030 On 04/05/2023 Bond Future | 12.50  | Call       |           |           | 9,308.85000        | 9.30885            | 9,270,460         | 12.87      | 0.00  | 0                |               |
| R2030 On 04/05/2023 Bond Future | 10.53  | Put        |           |           | 1,999.43000        | 1.99943            | 2,000,560         | 11.14      | 0.00  | 0                |               |
| R2030 On 04/05/2023 Bond Future | 9.67   | Call       |           |           | 1,202.09000        | 1.20209            | 1,161,380         | 10.61      | 0.00  | 0                | 400           |
| R2030 On 04/05/2023 Bond Future | 9.67   | Put        |           |           | 4,155.02000        | 4.15502            | 4,132,060         | 10.61      | 0.00  | 0                |               |
| R2030 On 04/05/2023 Bond Future | 9.78   | Call       |           |           | 1,364.90000        | 1.36490            | 1,323,770         | 10.63      | 0.00  | 0                | 300           |
| R2030 On 04/05/2023 Bond Future | 10.65  | Put        |           |           | 1,791.50000        | 1.79150            | 1,794,200         | 11.24      | 0.00  | 0                |               |
| R2030 On 04/05/2023 Bond Future | 11.34  | Call       |           |           | 5,293.88000        | 5.29388            | 5,281,690         | 11.92      | 0.00  | 0                |               |
| R2030 On 04/05/2023 Bond Future | 10.00  | Put        |           |           | 3,179.37000        | 3.17937            | 3,168,200         | 10.74      | 0.00  | 0                |               |
| R2030 On 04/05/2023 Bond Future | 9.03   | Call       |           |           | 569.59000          | 0.56959            | 514,070           | 10.70      | 0.00  | 0                | 300           |
| R2030 On 04/05/2023 Bond Future | 9.03   | Put        |           |           | 6,535.51000        | 6.53551            | 6,497,740         | 10.70      | 0.00  | 0                |               |
| R2030 On 04/05/2023 Bond Future | 9.58   | Call       |           |           | 1,079.37000        | 1.07937            | 1,040,490         | 10.60      | 0.00  | 0                | 100           |
| R2030 On 04/05/2023 Bond Future | 10.52  | Put        |           |           | 2,017.61000        | 2.01761            | 2,018,790         | 11.13      | 0.00  | 0                |               |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Op Inter      |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| R2030 On 04/05/2023 Bond Future | 10.53  | Call       |           |           | 2,908.47000        | 2.90847            | 2,891,850         | 11.14      |  | 0.00        | 0                |               |
| R2030 On 04/05/2023 Bond Future | 11.62  | Call       |           |           | 6,224.64000        | 6.22464            | 6,212,140         | 12.22      |  | 0.00        | 0                |               |
| R2030 On 04/05/2023 Bond Future | 11.62  | Put        |           |           | 710.42000          | 0.71042            | 715,670           | 12.22      |  | 0.00        | 0                | 38            |
| R2030 On 04/05/2023 Bond Future | 12.04  | Call       |           |           | 7,677.10000        | 7.67710            | 7,662,540         | 12.65      |  | 0.00        | 0                |               |
| R2030 On 04/05/2023 Bond Future | 9.58   | Put        |           |           | 4,448.68000        | 4.44868            | 4,427,550         | 10.60      |  | 0.00        | 0                |               |
| R2030 On 04/05/2023 Bond Future | 9.78   | Put        |           |           | 3,812.13000        | 3.81213            | 3,788,750         | 10.63      |  | 0.00        | 0                |               |
| R2030 On 04/05/2023 Bond Future | 10.00  | Call       |           |           | 1,733.10000        | 1.73310            | 1,704,180         | 10.74      |  | 0.00        | 0                | 1,08          |
| R2030 On 04/05/2023 Bond Future | 12.57  | Call       |           |           | 9,552.81000        | 9.55281            | 9,515,570         | 12.87      |  | 0.00        | 0                |               |
| R2030 On 04/05/2023 Bond Future | 12.57  | Put        |           |           | 271.73000          | 0.27173            | 252,240           | 12.87      |  | 0.00        | 0                | 38            |
| R2030 On 03/08/2023 Bond Future | 10.40  | Call       |           |           | 2,929.06000        | 2.92906            | 2,937,330         | 10.82      |  | 0.00        | 0                | 1,08          |
| R2030 On 03/08/2023 Bond Future | 10.65  | Put        |           |           | 2,559.13000        | 2.55913            | 2,591,120         | 11.01      |  | 0.00        | 0                |               |
| R2030 On 03/08/2023 Bond Future | 11.34  | Put        |           |           | 1,576.79000        | 1.57679            | 1,610,600         | 11.62      |  | 0.00        | 0                |               |
| R2030 On 03/08/2023 Bond Future | 11.35  | Call       |           |           | 5,421.55000        | 5.42155            | 5,436,710         | 11.63      |  | 0.00        | 0                |               |
| R2030 On 03/08/2023 Bond Future | 11.35  | Put        |           |           | 1,565.64000        | 1.56564            | 1,599,340         | 11.63      |  | 0.00        | 0                |               |
| R2030 On 03/08/2023 Bond Future | 11.36  | Call       |           |           | 5,451.28000        | 5.45128            | 5,466,330         | 11.64      |  | 0.00        | 0                |               |
| R2030 On 03/08/2023 Bond Future | 11.36  | Put        |           |           | 1,554.80000        | 1.55480            | 1,588,390         | 11.64      |  | 0.00        | 0                |               |
| R2030 On 03/08/2023 Bond Future | 12.59  | Put        |           |           | 651.77000          | 0.65177            | 658,450           | 12.74      |  | 0.00        | 0                | 1,08          |
| R2030 On 03/08/2023 Bond Future | 12.89  | Call       |           |           | 10,333.93000       | 10.33393           | 10,300,460        | 12.74      |  | 0.00        | 0                |               |
| R2030 On 03/08/2023 Bond Future | 12.89  | Put        |           |           | 509.40000          | 0.50940            | 494,470           | 12.74      |  | 0.00        | 0                | 38            |
| R2030 On 03/08/2023 Bond Future | 11.34  | Call       |           |           | 5,392.11000        | 5.39211            | 5,407,380         | 11.62      |  | 0.00        | 0                |               |
| R2030 On 03/08/2023 Bond Future | 10.40  | Put        |           |           | 3,041.33000        | 3.04133            | 3,068,140         | 10.82      |  | 0.00        | 0                |               |
| R2030 On 03/08/2023 Bond Future | 10.65  | Call       |           |           | 3,513.38000        | 3.51338            | 3,526,830         | 11.01      |  | 0.00        | 0                | 38            |
| R2030 On 03/08/2023 Bond Future | 12.59  | Call       |           |           | 9,356.42000        | 9.35642            | 9,344,560         | 12.74      |  | 0.00        | 0                |               |
| R2030 On 02/11/2023 Bond Future | 10.80  | Call       |           |           | 3,776.53000        | 3.77653            | 3,827,370         | 9.73       |  | 0.00        | 0                |               |
| R2030 On 02/11/2023 Bond Future | 10.80  | Put        |           |           | 2,655.78000        | 2.65578            | 2,725,630         | 9.73       |  | 0.00        | 0                |               |
| R2030 On 02/11/2023 Bond Future | 10.81  | Call       |           |           | 3,801.25000        | 3.80125            | 3,851,990         | 9.74       |  | 0.00        | 0                |               |
| R2030 On 02/11/2023 Bond Future | 10.81  | Put        |           |           | 2,639.56000        | 2.63956            | 2,709,310         | 9.74       |  | 0.00        | 0                |               |
| R2030 On 02/11/2023 Bond Future | 10.82  | Call       |           |           | 3,825.71000        | 3.82571            | 3,876,680         | 9.75       |  | 0.00        | 0                |               |
| R2030 On 02/11/2023 Bond Future | 10.82  | Put        |           |           | 2,623.10000        | 2.62310            | 2,693,080         | 9.75       |  | 0.00        | 0                |               |
| R2030 On 01/02/2024 Bond Future | 11.37  | Put        |           |           | 2,168.77000        | 2.16877            | 2,189,930         | 9.33       |  | 0.00        | 0                |               |
| R2030 On 01/02/2024 Bond Future | 11.35  | Call       |           |           | 4,955.91000        | 4.95591            | 4,957,610         | 9.31       |  | 0.00        | 0                |               |
| R2030 On 01/02/2024 Bond Future | 11.35  | Put        |           |           | 2,193.34000        | 2.19334            | 2,214,270         | 9.31       |  | 0.00        | 0                |               |
| R2030 On 01/02/2024 Bond Future | 11.36  | Call       |           |           | 4,982.23000        | 4.98223            | 4,983,880         | 9.32       |  | 0.00        | 0                |               |
| R2030 On 01/02/2024 Bond Future | 11.36  | Put        |           |           | 2,181.02000        | 2.18102            | 2,201,900         | 9.32       |  | 0.00        | 0                |               |
| R2030 On 01/02/2024 Bond Future | 11.37  | Call       |           |           | 5,008.61000        | 5.00861            | 5,010,540         | 9.33       |  | 0.00        | 0                |               |
| <b>Total R2030 Option</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>19,98</b>  |
| <b>Total For R2030</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>112,38</b> |
| R2032 On 02/02/2023 Bond Future |        |            | 10.81277  | 88.27257  | 10.80917           | 88.29111           |                   | 12.22      |  | 0.00        | 0                | 112,08        |
| R2032 On 04/05/2023 Bond Future |        |            | 10.93537  | 85.83087  | 10.93152           | 85.85023           |                   | 13.60      |  | 0.00        | 0                | 66,48         |

| Contract Details          |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2032                     | On | 03/08/2023 |        |            | 11.04156  | 87.60931  | 11.03745           | 87.62951           |                   | 13.15      | 0.00        | 0                | 2,60          |
| R2032                     | On | 02/11/2023 |        |            | 11.15637  | 85.25738  | 11.15207           | 85.27802           |                   | 12.20      | 0.00        | 0                |               |
| R2032                     | On | 01/02/2024 |        |            | 11.28409  | 86.98952  | 11.27962           | 87.01045           |                   | 10.72      | 0.00        | 0                |               |
| <b>Total R2032 Future</b> |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>181,07</b> |
| R2032                     | On | 02/02/2023 | 9.31   | Call       |           |           | 2.70000            | 0.00270            | 0,840             | 8.70       | 0.00        | 0                | 40            |
| R2032                     | On | 02/02/2023 | 9.31   | Put        |           |           | 8,208.06000        | 8.20806            | 8,224,740         | 8.70       | 0.00        | 0                |               |
| R2032                     | On | 02/02/2023 | 9.92   | Put        |           |           | 4,814.69000        | 4.81469            | 4,822,860         | 9.44       | 0.00        | 0                |               |
| R2032                     | On | 02/02/2023 | 12.75  | Call       |           |           | 9,302.17000        | 9.30217            | 9,290,730         | 16.86      | 0.00        | 0                |               |
| R2032                     | On | 02/02/2023 | 12.75  | Put        |           |           | 37.69000           | 0.03769            | 44,790            | 16.86      | 0.00        | 0                | 70            |
| R2032                     | On | 02/02/2023 | 11.50  | Call       |           |           | 3,891.61000        | 3.89161            | 3,905,660         | 14.18      | 0.00        | 0                |               |
| R2032                     | On | 02/02/2023 | 11.50  | Put        |           |           | 429.64000          | 0.42964            | 462,230           | 14.18      | 0.00        | 0                | 8,00          |
| R2032                     | On | 02/02/2023 | 11.69  | Call       |           |           | 4,682.68000        | 4.68268            | 4,692,590         | 14.64      | 0.00        | 0                |               |
| R2032                     | On | 02/02/2023 | 11.69  | Put        |           |           | 301.41000          | 0.30141            | 329,860           | 14.64      | 0.00        | 0                |               |
| R2032                     | On | 02/02/2023 | 11.84  | Call       |           |           | 5,324.50000        | 5.32450            | 5,329,360         | 14.97      | 0.00        | 0                |               |
| R2032                     | On | 02/02/2023 | 11.84  | Put        |           |           | 227.17000          | 0.22717            | 250,570           | 14.97      | 0.00        | 0                | 50            |
| R2032                     | On | 02/02/2023 | 10.50  | Call       |           |           | 681.75000          | 0.68175            | 702,920           | 11.47      | 0.00        | 0                |               |
| R2032                     | On | 02/02/2023 | 10.50  | Put        |           |           | 2,293.98000        | 2.29398            | 2,333,690         | 11.47      | 0.00        | 0                | 40            |
| R2032                     | On | 02/02/2023 | 10.67  | Call       |           |           | 1,054.78000        | 1.05478            | 1,080,640         | 11.98      | 0.00        | 0                | 70            |
| R2032                     | On | 02/02/2023 | 10.67  | Put        |           |           | 1,775.58000        | 1.77558            | 1,819,980         | 11.98      | 0.00        | 0                |               |
| R2032                     | On | 02/02/2023 | 11.45  | Call       |           |           | 3,688.27000        | 3.68827            | 3,704,020         | 14.05      | 0.00        | 0                |               |
| R2032                     | On | 02/02/2023 | 11.45  | Put        |           |           | 470.53000          | 0.47053            | 504,820           | 14.05      | 0.00        | 0                | 8,00          |
| R2032                     | On | 02/02/2023 | 10.38  | Call       |           |           | 472.33000          | 0.47233            | 488,800           | 11.09      | 0.00        | 0                |               |
| R2032                     | On | 02/02/2023 | 10.38  | Put        |           |           | 2,721.16000        | 2.72116            | 2,756,170         | 11.09      | 0.00        | 0                |               |
| R2032                     | On | 02/02/2023 | 10.39  | Call       |           |           | 488.00000          | 0.48800            | 504,870           | 11.12      | 0.00        | 0                |               |
| R2032                     | On | 02/02/2023 | 10.39  | Put        |           |           | 2,683.55000        | 2.68355            | 2,718,960         | 11.12      | 0.00        | 0                |               |
| R2032                     | On | 02/02/2023 | 10.40  | Call       |           |           | 503.99000          | 0.50399            | 521,260           | 11.15      | 0.00        | 0                |               |
| R2032                     | On | 02/02/2023 | 10.40  | Put        |           |           | 2,646.30000        | 2.64630            | 2,682,110         | 11.15      | 0.00        | 0                |               |
| R2032                     | On | 02/02/2023 | 10.16  | Call       |           |           | 205.74000          | 0.20574            | 210,910           | 10.34      | 0.00        | 0                |               |
| R2032                     | On | 02/02/2023 | 10.16  | Put        |           |           | 3,637.71000        | 3.63771            | 3,661,420         | 10.34      | 0.00        | 0                | 40            |
| R2032                     | On | 02/02/2023 | 10.22  | Call       |           |           | 264.14000          | 0.26414            | 273,270           | 10.56      | 0.00        | 0                | 50            |
| R2032                     | On | 02/02/2023 | 9.47   | Call       |           |           | 7.07000            | 0.00707            | 2,730             | 8.74       | 0.00        | 0                | 50            |
| R2032                     | On | 02/02/2023 | 9.47   | Put        |           |           | 7,288.68000        | 7.28868            | 7,302,880         | 8.74       | 0.00        | 0                |               |
| R2032                     | On | 02/02/2023 | 9.92   | Call       |           |           | 67.94000           | 0.06794            | 57,570            | 9.44       | 0.00        | 0                | 70            |
| R2032                     | On | 02/02/2023 | 10.22  | Put        |           |           | 3,371.36000        | 3.37136            | 3,399,030         | 10.56      | 0.00        | 0                |               |
| R2032                     | On | 02/02/2023 | 10.30  | Call       |           |           | 358.40000          | 0.35840            | 371,630           | 10.83      | 0.00        | 0                | 8,00          |
| R2032                     | On | 02/02/2023 | 10.30  | Put        |           |           | 3,035.05000        | 3.03505            | 3,066,820         | 10.83      | 0.00        | 0                |               |
| R2032                     | On | 04/05/2023 | 10.87  | Call       |           |           | 2,703.96000        | 2.70396            | 2,614,380         | 13.46      | 0.00        | 0                |               |
| R2032                     | On | 04/05/2023 | 10.87  | Put        |           |           | 3,014.09000        | 3.01409            | 2,943,870         | 13.46      | 0.00        | 0                |               |
| R2032                     | On | 04/05/2023 | 10.89  | Put        |           |           | 2,964.40000        | 2.96440            | 2,894,670         | 13.48      | 0.00        | 0                |               |



| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Op Intere     |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| R2032 On 04/05/2023 Bond Future | 11.37  | Call       |           |           | 4,135.83000        | 4.13583            | 4,057,650         | 14.05      |  | 0.00        | 0                | 40            |
| R2032 On 04/05/2023 Bond Future | 11.37  | Put        |           |           | 1,967.98000        | 1.96798            | 1,909,160         | 14.05      |  | 0.00        | 0                |               |
| R2032 On 04/05/2023 Bond Future | 10.62  | Call       |           |           | 2,113.51000        | 2.11351            | 2,016,770         | 13.21      |  | 0.00        | 0                | 40            |
| R2032 On 04/05/2023 Bond Future | 10.62  | Put        |           |           | 3,699.37000        | 3.69937            | 3,621,990         | 13.21      |  | 0.00        | 0                |               |
| R2032 On 04/05/2023 Bond Future | 13.43  | Call       |           |           | 11,708.69000       | 11.70869           | 11,645,870        | 16.10      |  | 0.00        | 0                |               |
| R2032 On 04/05/2023 Bond Future | 13.43  | Put        |           |           | 284.63000          | 0.28463            | 241,170           | 16.10      |  | 0.00        | 0                | 40            |
| R2032 On 04/05/2023 Bond Future | 10.88  | Call       |           |           | 2,729.44000        | 2.72944            | 2,640,210         | 13.47      |  | 0.00        | 0                |               |
| R2032 On 04/05/2023 Bond Future | 10.88  | Put        |           |           | 2,989.06000        | 2.98906            | 2,919,190         | 13.47      |  | 0.00        | 0                |               |
| R2032 On 04/05/2023 Bond Future | 10.89  | Call       |           |           | 2,755.25000        | 2.75525            | 2,666,160         | 13.48      |  | 0.00        | 0                |               |
| R2032 On 03/08/2023 Bond Future | 11.75  | Call       |           |           | 5,731.00000        | 5.73100            | 5,671,880         | 13.95      |  | 0.00        | 0                |               |
| R2032 On 03/08/2023 Bond Future | 11.75  | Put        |           |           | 2,321.25000        | 2.32125            | 2,282,330         | 13.95      |  | 0.00        | 0                |               |
| R2032 On 03/08/2023 Bond Future | 11.76  | Call       |           |           | 5,762.63000        | 5.76263            | 5,703,570         | 13.96      |  | 0.00        | 0                |               |
| R2032 On 03/08/2023 Bond Future | 11.76  | Put        |           |           | 2,306.33000        | 2.30633            | 2,267,470         | 13.96      |  | 0.00        | 0                |               |
| R2032 On 03/08/2023 Bond Future | 11.77  | Call       |           |           | 5,794.33000        | 5.79433            | 5,735,320         | 13.97      |  | 0.00        | 0                |               |
| R2032 On 03/08/2023 Bond Future | 11.77  | Put        |           |           | 2,291.51000        | 2.29151            | 2,252,700         | 13.97      |  | 0.00        | 0                |               |
| R2032 On 03/08/2023 Bond Future | 11.90  | Call       |           |           | 6,211.72000        | 6.21172            | 6,153,680         | 14.12      |  | 0.00        | 0                | 5,00          |
| R2032 On 03/08/2023 Bond Future | 11.90  | Put        |           |           | 2,107.36000        | 2.10736            | 2,069,520         | 14.12      |  | 0.00        | 0                |               |
| R2032 On 02/11/2023 Bond Future | 11.23  | Put        |           |           | 3,572.04000        | 3.57204            | 3,659,820         | 12.18      |  | 0.00        | 0                |               |
| R2032 On 02/11/2023 Bond Future | 11.24  | Call       |           |           | 3,970.83000        | 3.97083            | 4,038,510         | 12.19      |  | 0.00        | 0                |               |
| R2032 On 02/11/2023 Bond Future | 11.24  | Put        |           |           | 3,550.13000        | 3.55013            | 3,638,450         | 12.19      |  | 0.00        | 0                |               |
| R2032 On 02/11/2023 Bond Future | 11.22  | Call       |           |           | 3,918.99000        | 3.91899            | 3,986,210         | 12.18      |  | 0.00        | 0                |               |
| R2032 On 02/11/2023 Bond Future | 11.22  | Put        |           |           | 3,593.74000        | 3.59374            | 3,681,600         | 12.18      |  | 0.00        | 0                |               |
| R2032 On 02/11/2023 Bond Future | 11.23  | Call       |           |           | 3,945.03000        | 3.94503            | 4,012,170         | 12.18      |  | 0.00        | 0                |               |
| R2032 On 01/02/2024 Bond Future | 11.84  | Call       |           |           | 5,495.00000        | 5.49500            | 5,446,460         | 11.24      |  | 0.00        | 0                |               |
| R2032 On 01/02/2024 Bond Future | 11.84  | Put        |           |           | 2,924.11000        | 2.92411            | 2,896,500         | 11.24      |  | 0.00        | 0                |               |
| R2032 On 01/02/2024 Bond Future | 11.85  | Call       |           |           | 5,524.05000        | 5.52405            | 5,475,520         | 11.24      |  | 0.00        | 0                |               |
| R2032 On 01/02/2024 Bond Future | 11.85  | Put        |           |           | 2,908.22000        | 2.90822            | 2,880,620         | 11.24      |  | 0.00        | 0                |               |
| R2032 On 01/02/2024 Bond Future | 11.83  | Call       |           |           | 5,466.00000        | 5.46600            | 5,417,440         | 11.23      |  | 0.00        | 0                |               |
| R2032 On 01/02/2024 Bond Future | 11.83  | Put        |           |           | 2,940.08000        | 2.94008            | 2,912,450         | 11.23      |  | 0.00        | 0                |               |
| <b>Total R2032 Option</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>35,31</b>  |
| <b>Total For R2032</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>216,38</b> |
| R2035 On 02/02/2023 Bond Future |        |            | 11.31030  | 88.09221  | 11.29659           | 88.17110           |                   | 14.88      |  | 0.00        | 0                | 145,70        |
| R2035 On 04/05/2023 Bond Future |        |            | 11.43305  | 85.30370  | 11.41871           | 85.38460           |                   | 16.46      |  | 0.00        | 0                | 104,37        |
| R2035 On 03/08/2023 Bond Future |        |            | 11.54288  | 87.07073  | 11.52789           | 87.15373           |                   | 15.83      |  | 0.00        | 0                |               |
| R2035 On 02/11/2023 Bond Future |        |            | 11.66332  | 84.36242  | 11.64771           | 84.44717           |                   | 14.87      |  | 0.00        | 0                |               |
| R2035 On 01/02/2024 Bond Future |        |            | 11.79889  | 86.07662  | 11.78265           | 86.16293           |                   | 13.33      |  | 0.00        | 0                |               |
| <b>Total R2035 Future</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>250,01</b> |
| R2035 On 02/02/2023 Bond Future | 9.81   | Call       |           |           | 28.04000           | 0.02804            | 20,720            | 13.61      |  | 0.00        | 0                | 58            |
| R2035 On 02/02/2023 Bond Future | 11.94  | Call       |           |           | 4,179.56000        | 4.17956            | 4,109,330         | 15.99      |  | 0.00        | 0                |               |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value | Contracts Traded | Opt Intert |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|------------|
| R2035 On 02/02/2023 Bond Future | 11.94  | Put        |           |           | 588.16000          | 0.58816            | 596,820           | 15.99      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 11.98  | Call       |           |           | 4,353.28000        | 4.35328            | 4,282,190         | 16.05      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 11.98  | Put        |           |           | 545.89000          | 0.54589            | 553,690           | 16.05      |  | 0.00  | 0                | 38         |
| R2035 On 02/02/2023 Bond Future | 13.22  | Call       |           |           | 10,151.27000       | 10.15127           | 10,072,030        | 17.97      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 10.88  | Call       |           |           | 775.48000          | 0.77548            | 736,040           | 14.32      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 10.88  | Put        |           |           | 3,223.32000        | 3.22332            | 3,262,770         | 14.32      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 11.05  | Call       |           |           | 1,120.31000        | 1.12031            | 1,077,150         | 14.57      |  | 0.00  | 0                | 97         |
| R2035 On 02/02/2023 Bond Future | 11.05  | Put        |           |           | 2,557.23000        | 2.55723            | 2,592,960         | 14.57      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 11.06  | Call       |           |           | 1,143.51000        | 1.14351            | 1,099,860         | 14.58      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 9.89   | Put        |           |           | 8,720.29000        | 8.72029            | 8,789,780         | 13.60      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 10.66  | Call       |           |           | 447.98000          | 0.44798            | 416,530           | 14.04      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 10.66  | Put        |           |           | 4,229.26000        | 4.22926            | 4,276,700         | 14.04      |  | 0.00  | 0                | 58         |
| R2035 On 02/02/2023 Bond Future | 10.86  | Call       |           |           | 740.40000          | 0.74040            | 701,420           | 14.29      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 10.86  | Put        |           |           | 3,308.28000        | 3.30828            | 3,348,190         | 14.29      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 10.87  | Call       |           |           | 757.80000          | 0.75780            | 718,590           | 14.31      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 13.22  | Put        |           |           | 42.00000           | 0.04200            | 41,650            | 17.97      |  | 0.00  | 0                | 97         |
| R2035 On 02/02/2023 Bond Future | 10.30  | Call       |           |           | 157.16000          | 0.15716            | 132,070           | 13.65      |  | 0.00  | 0                | 97         |
| R2035 On 02/02/2023 Bond Future | 10.30  | Put        |           |           | 6,183.47000        | 6.18347            | 6,237,270         | 13.65      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 10.60  | Call       |           |           | 379.48000          | 0.37948            | 351,140           | 13.98      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 10.60  | Put        |           |           | 4,529.44000        | 4.52944            | 4,579,990         | 13.98      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 10.64  | Call       |           |           | 424.27000          | 0.42427            | 393,810           | 14.02      |  | 0.00  | 0                | 38         |
| R2035 On 02/02/2023 Bond Future | 11.06  | Put        |           |           | 2,521.48000        | 2.52148            | 2,556,720         | 14.58      |  | 0.00  | 0                | 58         |
| R2035 On 02/02/2023 Bond Future | 9.81   | Put        |           |           | 9,240.99000        | 9.24099            | 9,312,560         | 13.61      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 9.85   | Call       |           |           | 32.78000           | 0.03278            | 24,470            | 13.61      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 9.85   | Put        |           |           | 8,979.77000        | 8.97977            | 9,050,350         | 13.61      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 9.89   | Call       |           |           | 38.22000           | 0.03822            | 28,820            | 13.60      |  | 0.00  | 0                | 38         |
| R2035 On 02/02/2023 Bond Future | 10.64  | Put        |           |           | 4,328.20000        | 4.32820            | 4,376,630         | 14.02      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 10.87  | Put        |           |           | 3,265.63000        | 3.26563            | 3,305,310         | 14.31      |  | 0.00  | 0                |            |
| R2035 On 04/05/2023 Bond Future | 13.18  | Put        |           |           | 751.17000          | 0.75117            | 779,000           | 18.91      |  | 0.00  | 0                | 48         |
| R2035 On 04/05/2023 Bond Future | 11.17  | Call       |           |           | 2,629.31000        | 2.62931            | 2,607,420         | 16.01      |  | 0.00  | 0                | 48         |
| R2035 On 04/05/2023 Bond Future | 11.17  | Put        |           |           | 4,050.29000        | 4.05029            | 4,109,300         | 16.01      |  | 0.00  | 0                |            |
| R2035 On 04/05/2023 Bond Future | 11.20  | Call       |           |           | 2,707.67000        | 2.70767            | 2,686,530         | 16.05      |  | 0.00  | 0                |            |
| R2035 On 04/05/2023 Bond Future | 11.20  | Put        |           |           | 3,955.45000        | 3.95545            | 4,015,210         | 16.05      |  | 0.00  | 0                |            |
| R2035 On 04/05/2023 Bond Future | 11.21  | Call       |           |           | 2,734.26000        | 2.73426            | 2,713,100         | 16.06      |  | 0.00  | 0                |            |
| R2035 On 04/05/2023 Bond Future | 11.21  | Put        |           |           | 3,924.42000        | 3.92442            | 3,984,160         | 16.06      |  | 0.00  | 0                |            |
| R2035 On 04/05/2023 Bond Future | 9.85   | Call       |           |           | 531.98000          | 0.53198            | 496,970           | 15.27      |  | 0.00  | 0                | 38         |
| R2035 On 04/05/2023 Bond Future | 9.85   | Put        |           |           | 10,091.90000       | 10.09190           | 10,137,790        | 15.27      |  | 0.00  | 0                |            |
| R2035 On 04/05/2023 Bond Future | 10.42  | Call       |           |           | 1,139.44000        | 1.13944            | 1,085,110         | 15.30      |  | 0.00  | 0                | 48         |
| R2035 On 04/05/2023 Bond Future | 10.42  | Put        |           |           | 7,056.95000        | 7.05695            | 7,083,520         | 15.30      |  | 0.00  | 0                |            |
| R2035 On 04/05/2023 Bond Future | 10.60  | Call       |           |           | 1,408.93000        | 1.40893            | 1,365,340         | 15.40      |  | 0.00  | 0                | 38         |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere    |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| R2035 On 04/05/2023 Bond Future | 11.22  | Call       |           |           | 2,760.79000        | 2.76079            | 2,739,810         | 16.07      |  | 0.00        | 0                |               |
| R2035 On 04/05/2023 Bond Future | 11.22  | Put        |           |           | 3,893.38000        | 3.89338            | 3,953,300         | 16.07      |  | 0.00        | 0                |               |
| R2035 On 04/05/2023 Bond Future | 12.46  | Call       |           |           | 6,995.27000        | 6.99527            | 6,959,090         | 17.88      |  | 0.00        | 0                |               |
| R2035 On 04/05/2023 Bond Future | 12.46  | Put        |           |           | 1,398.03000        | 1.39803            | 1,442,750         | 17.88      |  | 0.00        | 0                | 38            |
| R2035 On 04/05/2023 Bond Future | 13.18  | Call       |           |           | 9,909.54000        | 9.90954            | 9,856,470         | 18.91      |  | 0.00        | 0                |               |
| R2035 On 04/05/2023 Bond Future | 10.60  | Put        |           |           | 6,217.43000        | 6.21743            | 6,254,740         | 15.40      |  | 0.00        | 0                |               |
| R2035 On 03/08/2023 Bond Future | 12.00  | Put        |           |           | 3,163.72000        | 3.16372            | 3,269,490         | 16.44      |  | 0.00        | 0                |               |
| R2035 On 03/08/2023 Bond Future | 11.98  | Call       |           |           | 5,655.98000        | 5.65598            | 5,679,010         | 16.42      |  | 0.00        | 0                |               |
| R2035 On 03/08/2023 Bond Future | 11.98  | Put        |           |           | 3,203.43000        | 3.20343            | 3,309,460         | 16.42      |  | 0.00        | 0                |               |
| R2035 On 03/08/2023 Bond Future | 11.99  | Call       |           |           | 5,689.15000        | 5.68915            | 5,711,920         | 16.43      |  | 0.00        | 0                |               |
| R2035 On 03/08/2023 Bond Future | 11.99  | Put        |           |           | 3,183.52000        | 3.18352            | 3,289,290         | 16.43      |  | 0.00        | 0                |               |
| R2035 On 03/08/2023 Bond Future | 12.00  | Call       |           |           | 5,722.38000        | 5.72238            | 5,745,150         | 16.44      |  | 0.00        | 0                |               |
| R2035 On 02/11/2023 Bond Future | 11.43  | Call       |           |           | 3,934.32000        | 3.93432            | 3,964,260         | 14.56      |  | 0.00        | 0                |               |
| R2035 On 02/11/2023 Bond Future | 11.43  | Put        |           |           | 5,129.23000        | 5.12923            | 5,243,920         | 14.56      |  | 0.00        | 0                |               |
| R2035 On 02/11/2023 Bond Future | 11.41  | Call       |           |           | 3,881.00000        | 3.88100            | 3,911,250         | 14.54      |  | 0.00        | 0                |               |
| R2035 On 02/11/2023 Bond Future | 11.41  | Put        |           |           | 5,186.89000        | 5.18689            | 5,301,890         | 14.54      |  | 0.00        | 0                |               |
| R2035 On 02/11/2023 Bond Future | 11.42  | Call       |           |           | 3,907.62000        | 3.90762            | 3,937,710         | 14.55      |  | 0.00        | 0                |               |
| R2035 On 02/11/2023 Bond Future | 11.42  | Put        |           |           | 5,158.00000        | 5.15800            | 5,272,840         | 14.55      |  | 0.00        | 0                |               |
| R2035 On 01/02/2024 Bond Future | 12.19  | Put        |           |           | 3,820.94000        | 3.82094            | 3,957,170         | 13.75      |  | 0.00        | 0                |               |
| R2035 On 01/02/2024 Bond Future | 12.20  | Call       |           |           | 5,978.95000        | 5.97895            | 6,028,980         | 13.76      |  | 0.00        | 0                |               |
| R2035 On 01/02/2024 Bond Future | 12.20  | Put        |           |           | 3,800.68000        | 3.80068            | 3,937,020         | 13.76      |  | 0.00        | 0                |               |
| R2035 On 01/02/2024 Bond Future | 12.18  | Call       |           |           | 5,917.06000        | 5.91706            | 5,966,880         | 13.74      |  | 0.00        | 0                |               |
| R2035 On 01/02/2024 Bond Future | 12.18  | Put        |           |           | 3,841.31000        | 3.84131            | 3,977,440         | 13.74      |  | 0.00        | 0                |               |
| R2035 On 01/02/2024 Bond Future | 12.19  | Call       |           |           | 5,947.98000        | 5.94798            | 5,997,900         | 13.75      |  | 0.00        | 0                |               |
| <b>Total R2035 Option</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,47</b>   |
| <b>Total For R2035</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>258,48</b> |
| R2037 On 02/02/2023 Bond Future |        |            | 11.51200  | 79.46744  | 11.50331           | 79.51783           |                   | 16.86      |  | 0.00        | 0                | 133,64        |
| R2037 On 04/05/2023 Bond Future |        |            | 11.63770  | 81.01503  | 11.62860           | 81.06684           |                   | 17.75      |  | 0.00        | 0                |               |
| R2037 On 03/08/2023 Bond Future |        |            | 11.75378  | 78.43517  | 11.74425           | 78.48846           |                   | 18.01      |  | 0.00        | 0                |               |
| R2037 On 02/11/2023 Bond Future |        |            | 11.86728  | 80.05453  | 11.85737           | 80.10902           |                   | 16.08      |  | 0.00        | 0                |               |
| R2037 On 01/02/2024 Bond Future |        |            | 11.99393  | 77.42572  | 11.98365           | 77.48119           |                   | 15.24      |  | 0.00        | 0                |               |
| <b>Total R2037 Future</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>133,64</b> |
| R2037 On 02/02/2023 Bond Future | 11.05  | Call       |           |           | 730.52000          | 0.73052            | 700,810           | 16.10      |  | 0.00        | 0                |               |
| R2037 On 02/02/2023 Bond Future | 11.05  | Put        |           |           | 3,426.08000        | 3.42608            | 3,446,760         | 16.10      |  | 0.00        | 0                |               |
| R2037 On 02/02/2023 Bond Future | 11.10  | Call       |           |           | 819.26000          | 0.81926            | 789,300           | 16.18      |  | 0.00        | 0                | 51            |
| R2037 On 02/02/2023 Bond Future | 11.10  | Put        |           |           | 3,210.95000        | 3.21095            | 3,231,380         | 16.18      |  | 0.00        | 0                |               |
| R2037 On 02/02/2023 Bond Future | 11.97  | Call       |           |           | 3,469.44000        | 3.46944            | 3,428,200         | 17.72      |  | 0.00        | 0                |               |
| R2037 On 02/02/2023 Bond Future | 11.97  | Put        |           |           | 828.76000          | 0.82876            | 837,910           | 17.72      |  | 0.00        | 0                | 51            |
| R2037 On 02/02/2023 Bond Future | 11.03  | Call       |           |           | 696.99000          | 0.69699            | 667,350           | 16.07      |  | 0.00        | 0                |               |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intert    |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| R2037 On 02/02/2023 Bond Future | 11.03  | Put        |           |           | 3,514.56000        | 3.51456            | 3,535,310         | 16.07      |  | 0.00        | 0                |               |
| R2037 On 02/02/2023 Bond Future | 11.04  | Call       |           |           | 713.62000          | 0.71362            | 683,940           | 16.08      |  | 0.00        | 0                |               |
| R2037 On 02/02/2023 Bond Future | 11.04  | Put        |           |           | 3,470.15000        | 3.47015            | 3,490,860         | 16.08      |  | 0.00        | 0                |               |
| R2037 On 04/05/2023 Bond Future | 11.94  | Call       |           |           | 4,444.23000        | 4.44423            | 4,381,040         | 18.05      |  | 0.00        | 0                |               |
| R2037 On 04/05/2023 Bond Future | 11.94  | Put        |           |           | 2,699.44000        | 2.69944            | 2,688,060         | 18.05      |  | 0.00        | 0                | 7(            |
| R2037 On 04/05/2023 Bond Future | 11.03  | Call       |           |           | 1,898.40000        | 1.89840            | 1,847,710         | 16.79      |  | 0.00        | 0                | 4(            |
| R2037 On 04/05/2023 Bond Future | 11.03  | Put        |           |           | 5,419.43000        | 5.41943            | 5,420,550         | 16.79      |  | 0.00        | 0                |               |
| R2037 On 04/05/2023 Bond Future | 11.30  | Call       |           |           | 2,529.96000        | 2.52996            | 2,473,780         | 17.10      |  | 0.00        | 0                |               |
| R2037 On 04/05/2023 Bond Future | 11.30  | Put        |           |           | 4,434.89000        | 4.43489            | 4,430,520         | 17.10      |  | 0.00        | 0                |               |
| R2037 On 04/05/2023 Bond Future | 11.31  | Call       |           |           | 2,555.81000        | 2.55581            | 2,499,240         | 17.11      |  | 0.00        | 0                |               |
| R2037 On 04/05/2023 Bond Future | 11.31  | Put        |           |           | 4,401.78000        | 4.40178            | 4,397,020         | 17.11      |  | 0.00        | 0                |               |
| R2037 On 04/05/2023 Bond Future | 10.95  | Call       |           |           | 1,731.96000        | 1.73196            | 1,682,860         | 16.71      |  | 0.00        | 0                | 7(            |
| R2037 On 04/05/2023 Bond Future | 10.95  | Put        |           |           | 5,740.90000        | 5.74090            | 5,743,610         | 16.71      |  | 0.00        | 0                |               |
| R2037 On 04/05/2023 Bond Future | 11.78  | Put        |           |           | 3,064.50000        | 3.06450            | 3,053,350         | 17.80      |  | 0.00        | 0                |               |
| R2037 On 04/05/2023 Bond Future | 13.73  | Call       |           |           | 11,364.12000       | 11.36412           | 11,302,160        | 20.86      |  | 0.00        | 0                |               |
| R2037 On 04/05/2023 Bond Future | 13.73  | Put        |           |           | 624.03000          | 0.62403            | 613,880           | 20.86      |  | 0.00        | 0                | 4(            |
| R2037 On 04/05/2023 Bond Future | 11.32  | Call       |           |           | 2,581.80000        | 2.58180            | 2,525,040         | 17.13      |  | 0.00        | 0                |               |
| R2037 On 04/05/2023 Bond Future | 11.32  | Put        |           |           | 4,368.87000        | 4.36887            | 4,363,920         | 17.13      |  | 0.00        | 0                |               |
| R2037 On 04/05/2023 Bond Future | 11.78  | Call       |           |           | 3,920.00000        | 3.92000            | 3,857,040         | 17.80      |  | 0.00        | 0                | 4(            |
| R2037 On 03/08/2023 Bond Future | 12.14  | Call       |           |           | 5,554.04000        | 5.55404            | 5,607,680         | 18.55      |  | 0.00        | 0                |               |
| R2037 On 03/08/2023 Bond Future | 12.14  | Put        |           |           | 3,385.12000        | 3.38512            | 3,492,050         | 18.55      |  | 0.00        | 0                |               |
| R2037 On 03/08/2023 Bond Future | 12.12  | Call       |           |           | 5,488.47000        | 5.48847            | 5,542,540         | 18.52      |  | 0.00        | 0                |               |
| R2037 On 03/08/2023 Bond Future | 12.12  | Put        |           |           | 3,427.03000        | 3.42703            | 3,534,390         | 18.52      |  | 0.00        | 0                |               |
| R2037 On 03/08/2023 Bond Future | 12.13  | Call       |           |           | 5,521.23000        | 5.52123            | 5,575,080         | 18.53      |  | 0.00        | 0                |               |
| R2037 On 03/08/2023 Bond Future | 12.13  | Put        |           |           | 3,406.02000        | 3.40602            | 3,513,160         | 18.53      |  | 0.00        | 0                |               |
| R2037 On 02/11/2023 Bond Future | 11.55  | Put        |           |           | 5,517.50000        | 5.51750            | 5,685,730         | 15.86      |  | 0.00        | 0                |               |
| R2037 On 02/11/2023 Bond Future | 11.56  | Call       |           |           | 3,825.73000        | 3.82573            | 3,939,700         | 15.88      |  | 0.00        | 0                |               |
| R2037 On 02/11/2023 Bond Future | 11.56  | Put        |           |           | 5,487.19000        | 5.48719            | 5,655,650         | 15.88      |  | 0.00        | 0                |               |
| R2037 On 02/11/2023 Bond Future | 11.57  | Call       |           |           | 3,851.98000        | 3.85198            | 3,966,470         | 15.89      |  | 0.00        | 0                |               |
| R2037 On 02/11/2023 Bond Future | 11.57  | Put        |           |           | 5,456.73000        | 5.45673            | 5,625,710         | 15.89      |  | 0.00        | 0                |               |
| R2037 On 02/11/2023 Bond Future | 11.55  | Call       |           |           | 3,799.27000        | 3.79927            | 3,913,010         | 15.86      |  | 0.00        | 0                |               |
| R2037 On 01/02/2024 Bond Future | 12.32  | Call       |           |           | 5,858.03000        | 5.85803            | 5,919,460         | 15.58      |  | 0.00        | 0                |               |
| R2037 On 01/02/2024 Bond Future | 12.32  | Put        |           |           | 4,072.81000        | 4.07281            | 4,189,710         | 15.58      |  | 0.00        | 0                |               |
| R2037 On 01/02/2024 Bond Future | 12.33  | Call       |           |           | 5,888.67000        | 5.88867            | 5,950,540         | 15.59      |  | 0.00        | 0                |               |
| R2037 On 01/02/2024 Bond Future | 12.33  | Put        |           |           | 4,051.30000        | 4.05130            | 4,168,640         | 15.59      |  | 0.00        | 0                |               |
| R2037 On 01/02/2024 Bond Future | 12.31  | Call       |           |           | 5,827.14000        | 5.82714            | 5,888,750         | 15.57      |  | 0.00        | 0                |               |
| R2037 On 01/02/2024 Bond Future | 12.31  | Put        |           |           | 4,094.12000        | 4.09412            | 4,211,200         | 15.57      |  | 0.00        | 0                |               |
| <b>Total R2037 Option</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,7(</b>   |
| <b>Total For R2037</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>137,4(</b> |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value            | Contracts Traded | Open Interest  |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------|------------------|----------------|
| R2040 On 02/02/2023 Bond Future |        |            | 11.58004  | 81.18344  | 11.55605           | 81.33356           |                   | 17.86      | 81,183.44        | 1                | 142,900        |
| R2040 On 04/05/2023 Bond Future |        |            | 11.70118  | 82.76447  | 11.67622           | 82.91794           |                   | 18.81      | 0.00             | 0                | 30             |
| R2040 On 03/08/2023 Bond Future |        |            | 11.81302  | 79.97037  | 11.78703           | 80.12749           |                   | 19.14      | 0.00             | 0                |                |
| R2040 On 02/11/2023 Bond Future |        |            | 11.92190  | 81.62154  | 11.89495           | 81.78191           |                   | 17.11      | 0.00             | 0                |                |
| R2040 On 01/02/2024 Bond Future |        |            | 12.04298  | 78.77414  | 12.01501           | 78.93764           |                   | 16.26      | 0.00             | 0                |                |
| <b>Total R2040 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>81,183.44</b> | <b>1</b>         | <b>143,200</b> |
| R2040 On 02/02/2023 Bond Future | 10.18  | Call       |           |           | 49.00000           | 0.04900            | 36,670            | 16.33      | 0.00             | 0                |                |
| R2040 On 02/02/2023 Bond Future | 10.18  | Put        |           |           | 9,441.23000        | 9.44123            | 9,579,020         | 16.33      | 0.00             | 0                |                |
| R2040 On 02/02/2023 Bond Future | 12.27  | Put        |           |           | 583.58000          | 0.58358            | 609,980           | 19.36      | 0.00             | 0                | 30             |
| R2040 On 02/02/2023 Bond Future | 11.12  | Call       |           |           | 830.54000          | 0.83054            | 774,840           | 17.18      | 0.00             | 0                |                |
| R2040 On 02/02/2023 Bond Future | 12.07  | Put        |           |           | 836.37000          | 0.83637            | 872,580           | 18.97      | 0.00             | 0                | 50             |
| R2040 On 02/02/2023 Bond Future | 10.96  | Call       |           |           | 562.07000          | 0.56207            | 515,500           | 16.92      | 0.00             | 0                | 30             |
| R2040 On 02/02/2023 Bond Future | 10.93  | Put        |           |           | 4,596.15000        | 4.59615            | 4,702,050         | 16.88      | 0.00             | 0                |                |
| R2040 On 02/02/2023 Bond Future | 12.24  | Call       |           |           | 4,730.60000        | 4.73060            | 4,608,280         | 19.30      | 0.00             | 0                |                |
| R2040 On 02/02/2023 Bond Future | 12.24  | Put        |           |           | 616.47000          | 0.61647            | 644,270           | 19.30      | 0.00             | 0                |                |
| R2040 On 02/02/2023 Bond Future | 12.27  | Call       |           |           | 4,870.56000        | 4.87056            | 4,746,840         | 19.36      | 0.00             | 0                |                |
| R2040 On 02/02/2023 Bond Future | 11.11  | Call       |           |           | 811.54000          | 0.81154            | 756,400           | 17.16      | 0.00             | 0                |                |
| R2040 On 02/02/2023 Bond Future | 11.11  | Put        |           |           | 3,683.91000        | 3.68391            | 3,778,890         | 17.16      | 0.00             | 0                |                |
| R2040 On 02/02/2023 Bond Future | 11.12  | Put        |           |           | 3,636.79000        | 3.63679            | 3,731,210         | 17.18      | 0.00             | 0                |                |
| R2040 On 02/02/2023 Bond Future | 11.19  | Call       |           |           | 971.16000          | 0.97116            | 912,340           | 17.30      | 0.00             | 0                | 50             |
| R2040 On 02/02/2023 Bond Future | 11.19  | Put        |           |           | 3,316.80000        | 3.31680            | 3,408,100         | 17.30      | 0.00             | 0                |                |
| R2040 On 02/02/2023 Bond Future | 12.07  | Call       |           |           | 3,959.23000        | 3.95923            | 3,845,320         | 18.97      | 0.00             | 0                |                |
| R2040 On 02/02/2023 Bond Future | 10.21  | Call       |           |           | 54.79000           | 0.05479            | 41,280            | 16.32      | 0.00             | 0                | 30             |
| R2040 On 02/02/2023 Bond Future | 10.21  | Put        |           |           | 9,224.75000        | 9.22475            | 9,361,360         | 16.32      | 0.00             | 0                |                |
| R2040 On 02/02/2023 Bond Future | 10.93  | Call       |           |           | 519.59000          | 0.51959            | 475,370           | 16.88      | 0.00             | 0                |                |
| R2040 On 02/02/2023 Bond Future | 10.96  | Put        |           |           | 4,436.08000        | 4.43608            | 4,539,630         | 16.92      | 0.00             | 0                |                |
| R2040 On 02/02/2023 Bond Future | 11.10  | Call       |           |           | 792.92000          | 0.79292            | 738,260           | 17.14      | 0.00             | 0                |                |
| R2040 On 02/02/2023 Bond Future | 11.10  | Put        |           |           | 3,731.50000        | 3.73150            | 3,826,960         | 17.14      | 0.00             | 0                |                |
| R2040 On 04/05/2023 Bond Future | 11.42  | Call       |           |           | 2,961.84000        | 2.96184            | 2,858,000         | 18.30      | 0.00             | 0                |                |
| R2040 On 04/05/2023 Bond Future | 10.92  | Call       |           |           | 1,720.52000        | 1.72052            | 1,641,930         | 17.67      | 0.00             | 0                | 30             |
| R2040 On 04/05/2023 Bond Future | 12.05  | Put        |           |           | 2,798.94000        | 2.79894            | 2,827,220         | 19.31      | 0.00             | 0                | 60             |
| R2040 On 04/05/2023 Bond Future | 12.78  | Call       |           |           | 7,932.49000        | 7.93249            | 7,791,610         | 20.56      | 0.00             | 0                |                |
| R2040 On 04/05/2023 Bond Future | 12.78  | Put        |           |           | 1,561.97000        | 1.56197            | 1,574,560         | 20.56      | 0.00             | 0                | 30             |
| R2040 On 04/05/2023 Bond Future | 11.41  | Call       |           |           | 2,932.91000        | 2.93291            | 2,829,730         | 18.28      | 0.00             | 0                |                |
| R2040 On 04/05/2023 Bond Future | 11.41  | Put        |           |           | 4,598.72000        | 4.59872            | 4,649,010         | 18.28      | 0.00             | 0                |                |
| R2040 On 04/05/2023 Bond Future | 10.17  | Put        |           |           | 10,823.67000       | 10.82367           | 10,934,600        | 17.45      | 0.00             | 0                |                |
| R2040 On 04/05/2023 Bond Future | 11.42  | Put        |           |           | 4,564.10000        | 4.56410            | 4,613,730         | 18.30      | 0.00             | 0                |                |
| R2040 On 04/05/2023 Bond Future | 11.43  | Call       |           |           | 2,990.92000        | 2.99092            | 2,886,610         | 18.31      | 0.00             | 0                |                |
| R2040 On 04/05/2023 Bond Future | 11.43  | Put        |           |           | 4,529.72000        | 4.52972            | 4,578,880         | 18.31      | 0.00             | 0                |                |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value               | Contracts Traded | Op Inter      |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------|------------------|---------------|
| R2040 On 04/05/2023 Bond Future | 10.73  | Call       |           |           | 1,356.13000        | 1.35613            | 1,287,180         | 17.48      |  | 0.00                | 0                | 48            |
| R2040 On 04/05/2023 Bond Future | 10.73  | Put        |           |           | 7,528.23000        | 7.52823            | 7,612,750         | 17.48      |  | 0.00                | 0                |               |
| R2040 On 04/05/2023 Bond Future | 11.48  | Put        |           |           | 4,360.79000        | 4.36079            | 4,407,270         | 18.38      |  | 0.00                | 0                |               |
| R2040 On 04/05/2023 Bond Future | 12.05  | Call       |           |           | 5,050.05000        | 5.05005            | 4,924,860         | 19.31      |  | 0.00                | 0                |               |
| R2040 On 04/05/2023 Bond Future | 10.92  | Put        |           |           | 6,595.81000        | 6.59581            | 6,670,690         | 17.67      |  | 0.00                | 0                |               |
| R2040 On 04/05/2023 Bond Future | 11.03  | Call       |           |           | 1,958.71000        | 1.95871            | 1,874,850         | 17.80      |  | 0.00                | 0                | 68            |
| R2040 On 04/05/2023 Bond Future | 11.03  | Put        |           |           | 6,096.82000        | 6.09682            | 6,166,430         | 17.80      |  | 0.00                | 0                |               |
| R2040 On 04/05/2023 Bond Future | 10.17  | Call       |           |           | 648.81000          | 0.64881            | 606,270           | 17.45      |  | 0.00                | 0                | 38            |
| R2040 On 04/05/2023 Bond Future | 13.45  | Call       |           |           | 10,762.21000       | 10.76221           | 10,614,740        | 21.66      |  | 0.00                | 0                |               |
| R2040 On 04/05/2023 Bond Future | 13.45  | Put        |           |           | 907.65000          | 0.90765            | 913,650           | 21.66      |  | 0.00                | 0                | 48            |
| R2040 On 04/05/2023 Bond Future | 11.48  | Call       |           |           | 3,138.17000        | 3.13817            | 3,031,180         | 18.38      |  | 0.00                | 0                | 48            |
| R2040 On 03/08/2023 Bond Future | 12.22  | Call       |           |           | 6,156.31000        | 6.15631            | 6,159,560         | 19.83      |  | 0.00                | 0                |               |
| R2040 On 03/08/2023 Bond Future | 12.22  | Put        |           |           | 3,600.77000        | 3.60077            | 3,761,140         | 19.83      |  | 0.00                | 0                |               |
| R2040 On 03/08/2023 Bond Future | 12.23  | Call       |           |           | 6,191.86000        | 6.19186            | 6,194,680         | 19.85      |  | 0.00                | 0                |               |
| R2040 On 03/08/2023 Bond Future | 12.23  | Put        |           |           | 3,578.82000        | 3.57882            | 3,738,760         | 19.85      |  | 0.00                | 0                |               |
| R2040 On 03/08/2023 Bond Future | 12.21  | Call       |           |           | 6,121.07000        | 6.12107            | 6,124,260         | 19.82      |  | 0.00                | 0                |               |
| R2040 On 03/08/2023 Bond Future | 12.21  | Put        |           |           | 3,623.09000        | 3.62309            | 3,783,400         | 19.82      |  | 0.00                | 0                |               |
| R2040 On 02/11/2023 Bond Future | 11.58  | Put        |           |           | 6,101.13000        | 6.10113            | 6,191,350         | 16.65      |  | 0.00                | 0                |               |
| R2040 On 02/11/2023 Bond Future | 11.59  | Call       |           |           | 4,217.37000        | 4.21737            | 4,147,210         | 16.66      |  | 0.00                | 0                |               |
| R2040 On 02/11/2023 Bond Future | 11.59  | Put        |           |           | 6,067.75000        | 6.06775            | 6,157,960         | 16.66      |  | 0.00                | 0                |               |
| R2040 On 02/11/2023 Bond Future | 11.60  | Call       |           |           | 4,245.90000        | 4.24590            | 4,175,410         | 16.67      |  | 0.00                | 0                |               |
| R2040 On 02/11/2023 Bond Future | 11.60  | Put        |           |           | 6,034.55000        | 6.03455            | 6,124,430         | 16.67      |  | 0.00                | 0                |               |
| R2040 On 02/11/2023 Bond Future | 11.58  | Call       |           |           | 4,188.94000        | 4.18894            | 4,118,790         | 16.65      |  | 0.00                | 0                |               |
| R2040 On 01/02/2024 Bond Future | 12.33  | Call       |           |           | 6,403.88000        | 6.40388            | 6,309,070         | 16.65      |  | 0.00                | 0                |               |
| R2040 On 01/02/2024 Bond Future | 12.33  | Put        |           |           | 4,592.69000        | 4.59269            | 4,661,380         | 16.65      |  | 0.00                | 0                |               |
| R2040 On 01/02/2024 Bond Future | 12.34  | Call       |           |           | 6,436.71000        | 6.43671            | 6,341,960         | 16.66      |  | 0.00                | 0                |               |
| R2040 On 01/02/2024 Bond Future | 12.34  | Put        |           |           | 4,569.09000        | 4.56909            | 4,637,840         | 16.66      |  | 0.00                | 0                |               |
| R2040 On 01/02/2024 Bond Future | 12.35  | Call       |           |           | 6,469.92000        | 6.46992            | 6,374,900         | 16.67      |  | 0.00                | 0                |               |
| R2040 On 01/02/2024 Bond Future | 12.35  | Put        |           |           | 4,545.93000        | 4.54593            | 4,614,410         | 16.67      |  | 0.00                | 0                |               |
| <b>Total R2040 Option</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         | <b>6,28</b>   |
| <b>Total For R2040</b>          |        |            |           |           |                    |                    |                   |            |  | <b>81,183.44</b>    | <b>1</b>         | <b>149,51</b> |
| R2044 On 02/02/2023 Bond Future |        |            | 11.58708  | 77.98421  | 11.57827           | 78.04029           |                   | 18.98      |  | 6,394,705.22        | 82               | 79,40         |
| R2044 On 04/05/2023 Bond Future |        |            | 11.70144  | 79.50295  | 11.69223           | 79.56060           |                   | 20.00      |  | 0.00                | 0                |               |
| R2044 On 03/08/2023 Bond Future |        |            | 11.80673  | 76.76653  | 11.79711           | 76.82579           |                   | 20.39      |  | 0.00                | 0                |               |
| R2044 On 02/11/2023 Bond Future |        |            | 11.90887  | 78.35154  | 11.89891           | 78.41199           |                   | 18.28      |  | 0.00                | 0                |               |
| R2044 On 01/02/2024 Bond Future |        |            | 12.02213  | 75.56285  | 12.01181           | 75.62444           |                   | 17.37      |  | 0.00                | 0                |               |
| <b>Total R2044 Future</b>       |        |            |           |           |                    |                    |                   |            |  | <b>6,394,705.22</b> | <b>82</b>        | <b>79,40</b>  |
| R2044 On 02/02/2023 Bond Future | 12.00  | Call       |           |           | 3,612.54000        | 3.61254            | 3,576,750         | 20.01      |  | 0.00                | 0                |               |
| R2044 On 02/02/2023 Bond Future | 11.70  | Call       |           |           | 2,416.97000        | 2.41697            | 2,388,550         | 19.39      |  | 0.00                | 0                | 1,70          |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value | Contracts Traded | Op Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|-----------|
| R2044 On 02/02/2023 Bond Future | 11.00  | Put        |           |           | 4,430.31000        | 4.43031            | 4,464,040         | 18.03      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 11.75  | Call       |           |           | 2,601.86000        | 2.60186            | 2,572,330         | 19.49      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 11.75  | Put        |           |           | 1,520.84000        | 1.52084            | 1,547,390         | 19.49      |  | 0.00  | 0                | 2,50      |
| R2044 On 02/02/2023 Bond Future | 11.90  | Call       |           |           | 3,192.77000        | 3.19277            | 3,159,350         | 19.80      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 11.90  | Put        |           |           | 1,187.93000        | 1.18793            | 1,210,590         | 19.80      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 11.15  | Call       |           |           | 859.63000          | 0.85963            | 837,480           | 18.31      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 12.00  | Put        |           |           | 1,002.16000        | 1.00216            | 1,022,450         | 20.01      |  | 0.00  | 0                | 4,00      |
| R2044 On 02/02/2023 Bond Future | 11.16  | Call       |           |           | 879.46000          | 0.87946            | 857,340           | 18.32      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 11.16  | Put        |           |           | 3,621.26000        | 3.62126            | 3,655,220         | 18.32      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 11.20  | Call       |           |           | 961.80000          | 0.96180            | 939,930           | 18.40      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 11.20  | Put        |           |           | 3,434.52000        | 3.43452            | 3,468,730         | 18.40      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 11.15  | Put        |           |           | 3,668.94000        | 3.66894            | 3,702,870         | 18.31      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 11.70  | Put        |           |           | 1,648.09000        | 1.64809            | 1,675,750         | 19.39      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 11.10  | Call       |           |           | 764.90000          | 0.76490            | 742,510           | 18.21      |  | 0.00  | 0                | 1,70      |
| R2044 On 02/02/2023 Bond Future | 11.10  | Put        |           |           | 3,913.14000        | 3.91314            | 3,946,830         | 18.21      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 11.14  | Call       |           |           | 840.09000          | 0.84009            | 817,830           | 18.29      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 11.14  | Put        |           |           | 3,717.00000        | 3.71700            | 3,750,820         | 18.29      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 10.30  | Call       |           |           | 68.71000           | 0.06871            | 56,880            | 17.34      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 10.30  | Put        |           |           | 8,974.59000        | 8.97459            | 9,018,840         | 17.34      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 10.75  | Call       |           |           | 293.89000          | 0.29389            | 280,090           | 17.68      |  | 0.00  | 0                | 2,50      |
| R2044 On 02/02/2023 Bond Future | 10.75  | Put        |           |           | 5,881.79000        | 5.88179            | 5,924,070         | 17.68      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 11.00  | Call       |           |           | 597.12000          | 0.59712            | 574,770           | 18.03      |  | 0.00  | 0                | 2,50      |
| R2044 On 04/05/2023 Bond Future | 11.42  | Put        |           |           | 4,703.83000        | 4.70383            | 4,715,980         | 19.46      |  | 0.00  | 0                |           |
| R2044 On 04/05/2023 Bond Future | 11.43  | Call       |           |           | 2,996.06000        | 2.99606            | 2,950,380         | 19.47      |  | 0.00  | 0                |           |
| R2044 On 04/05/2023 Bond Future | 12.25  | Call       |           |           | 5,827.12000        | 5.82712            | 5,775,360         | 20.90      |  | 0.00  | 0                |           |
| R2044 On 04/05/2023 Bond Future | 11.43  | Put        |           |           | 4,668.07000        | 4.66807            | 4,680,040         | 19.47      |  | 0.00  | 0                |           |
| R2044 On 04/05/2023 Bond Future | 12.25  | Put        |           |           | 2,461.35000        | 2.46135            | 2,467,240         | 20.90      |  | 0.00  | 0                | 1,50      |
| R2044 On 04/05/2023 Bond Future | 11.41  | Call       |           |           | 2,937.62000        | 2.93762            | 2,892,320         | 19.44      |  | 0.00  | 0                |           |
| R2044 On 04/05/2023 Bond Future | 11.41  | Put        |           |           | 4,739.62000        | 4.73962            | 4,751,970         | 19.44      |  | 0.00  | 0                |           |
| R2044 On 04/05/2023 Bond Future | 11.42  | Call       |           |           | 2,966.87000        | 2.96687            | 2,921,370         | 19.46      |  | 0.00  | 0                |           |
| R2044 On 04/05/2023 Bond Future | 11.75  | Call       |           |           | 4,007.66000        | 4.00766            | 3,958,480         | 20.00      |  | 0.00  | 0                |           |
| R2044 On 04/05/2023 Bond Future | 11.75  | Put        |           |           | 3,647.23000        | 3.64723            | 3,655,700         | 20.00      |  | 0.00  | 0                | 4,10      |
| R2044 On 04/05/2023 Bond Future | 12.00  | Call       |           |           | 4,888.09000        | 4.88809            | 4,835,500         | 20.44      |  | 0.00  | 0                |           |
| R2044 On 04/05/2023 Bond Future | 12.00  | Put        |           |           | 2,999.84000        | 2.99984            | 3,004,900         | 20.44      |  | 0.00  | 0                | 4,10      |
| R2044 On 03/08/2023 Bond Future | 12.16  | Put        |           |           | 3,822.20000        | 3.82220            | 3,969,860         | 21.04      |  | 0.00  | 0                |           |
| R2044 On 03/08/2023 Bond Future | 12.17  | Call       |           |           | 6,040.96000        | 6.04096            | 6,129,310         | 21.05      |  | 0.00  | 0                |           |
| R2044 On 03/08/2023 Bond Future | 12.17  | Put        |           |           | 3,798.73000        | 3.79873            | 3,946,340         | 21.05      |  | 0.00  | 0                |           |
| R2044 On 03/08/2023 Bond Future | 12.15  | Call       |           |           | 5,970.36000        | 5.97036            | 6,059,020         | 21.02      |  | 0.00  | 0                |           |
| R2044 On 03/08/2023 Bond Future | 12.15  | Put        |           |           | 3,845.59000        | 3.84559            | 3,993,510         | 21.02      |  | 0.00  | 0                |           |
| R2044 On 03/08/2023 Bond Future | 12.16  | Call       |           |           | 6,005.74000        | 6.00574            | 6,094,140         | 21.04      |  | 0.00  | 0                |           |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2044                     | On | 02/11/2023 | Bond Future | 11.56      | Call      |           | 4,315.52000        | 4.31552            | 4,203,730         | 17.77      | 0.00                | 0                |               |
| R2044                     | On | 02/11/2023 | Bond Future | 11.56      | Put       |           | 6,421.20000        | 6.42120            | 6,369,860         | 17.77      | 0.00                | 0                |               |
| R2044                     | On | 02/11/2023 | Bond Future | 11.57      | Call      |           | 4,344.45000        | 4.34445            | 4,232,500         | 17.78      | 0.00                | 0                |               |
| R2044                     | On | 02/11/2023 | Bond Future | 11.57      | Put       |           | 6,386.63000        | 6.38663            | 6,335,130         | 17.78      | 0.00                | 0                |               |
| R2044                     | On | 02/11/2023 | Bond Future | 11.55      | Call      |           | 4,286.68000        | 4.28668            | 4,175,040         | 17.75      | 0.00                | 0                |               |
| R2044                     | On | 02/11/2023 | Bond Future | 11.55      | Put       |           | 6,455.95000        | 6.45595            | 6,404,760         | 17.75      | 0.00                | 0                |               |
| R2044                     | On | 01/02/2024 | Bond Future | 12.27      | Put       |           | 5,030.25000        | 5.03025            | 4,862,920         | 17.71      | 0.00                | 0                |               |
| R2044                     | On | 01/02/2024 | Bond Future | 12.28      | Call      |           | 6,579.39000        | 6.57939            | 6,350,840         | 17.72      | 0.00                | 0                |               |
| R2044                     | On | 01/02/2024 | Bond Future | 12.28      | Put       |           | 5,005.37000        | 5.00537            | 4,838,410         | 17.72      | 0.00                | 0                |               |
| R2044                     | On | 01/02/2024 | Bond Future | 12.29      | Call      |           | 6,612.27000        | 6.61227            | 6,384,090         | 17.73      | 0.00                | 0                |               |
| R2044                     | On | 01/02/2024 | Bond Future | 12.29      | Put       |           | 4,980.62000        | 4.98062            | 4,814,030         | 17.73      | 0.00                | 0                |               |
| R2044                     | On | 01/02/2024 | Bond Future | 12.27      | Call      |           | 6,546.56000        | 6.54656            | 6,317,640         | 17.71      | 0.00                | 0                |               |
| <b>Total R2044 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>24,65</b>  |
| <b>Total For R2044</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>6,394,705.22</b> | <b>82</b>        | <b>104,03</b> |
| R2048                     | On | 02/02/2023 | Bond Future |            |           | 11.42273  | 81.90296           | 11.40873           | 81.99595          | 18.61      | 0.00                | 0                | 247,73        |
| R2048                     | On | 04/05/2023 | Bond Future |            |           | 11.52700  | 79.03823           | 11.51242           | 79.13354          | 20.73      | 0.00                | 0                | 10,94         |
| R2048                     | On | 03/08/2023 | Bond Future |            |           | 11.62291  | 80.63800           | 11.60775           | 80.73562          | 20.01      | 0.00                | 0                |               |
| R2048                     | On | 02/11/2023 | Bond Future |            |           | 11.71732  | 77.87968           | 11.70161           | 77.97941          | 19.43      | 0.00                | 0                | 13,00         |
| R2048                     | On | 01/02/2024 | Bond Future |            |           | 11.81944  | 79.49905           | 11.80318           | 79.60066          | 17.91      | 0.00                | 0                |               |
| <b>Total R2048 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>271,65</b> |
| R2048                     | On | 02/02/2023 | Bond Future | 10.40      | Call      |           | 164.69000          | 0.16469            | 140,950           | 17.01      | 0.00                | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 10.40      | Put       |           | 7,409.89000        | 7.40989            | 7,479,140         | 17.01      | 0.00                | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.00      | Call      |           | 921.15000          | 0.92115            | 851,390           | 17.68      | 0.00                | 0                | 2,90          |
| R2048                     | On | 02/02/2023 | Bond Future | 11.00      | Put       |           | 3,723.84000        | 3.72384            | 3,747,070         | 17.68      | 0.00                | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.06      | Call      |           | 1,055.89000        | 1.05589            | 981,520           | 17.79      | 0.00                | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.07      | Put       |           | 3,389.79000        | 3.38979            | 3,407,730         | 17.81      | 0.00                | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.08      | Call      |           | 1,103.36000        | 1.10336            | 1,027,530         | 17.82      | 0.00                | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.08      | Put       |           | 3,343.84000        | 3.34384            | 3,361,000         | 17.82      | 0.00                | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.10      | Call      |           | 1,152.13000        | 1.15213            | 1,074,870         | 17.86      | 0.00                | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.10      | Put       |           | 3,253.11000        | 3.25311            | 3,268,840         | 17.86      | 0.00                | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.06      | Put       |           | 3,436.29000        | 3.43629            | 3,454,910         | 17.79      | 0.00                | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.60      | Call      |           | 2,781.05000        | 2.78105            | 2,677,600         | 18.81      | 0.00                | 0                | 2,90          |
| R2048                     | On | 02/02/2023 | Bond Future | 11.60      | Put       |           | 1,527.14000        | 1.52714            | 1,516,680         | 18.81      | 0.00                | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.70      | Call      |           | 3,189.87000        | 3.18987            | 3,084,140         | 19.01      | 0.00                | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.70      | Put       |           | 1,294.39000        | 1.29439            | 1,281,650         | 19.01      | 0.00                | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.07      | Call      |           | 1,079.41000        | 1.07941            | 1,004,360         | 17.81      | 0.00                | 0                |               |
| R2048                     | On | 04/05/2023 | Bond Future | 11.34      | Call      |           | 3,302.59000        | 3.30259            | 3,317,340         | 20.45      | 0.00                | 0                |               |
| R2048                     | On | 04/05/2023 | Bond Future | 11.34      | Put       |           | 4,445.41000        | 4.44541            | 4,555,470         | 20.45      | 0.00                | 0                |               |
| R2048                     | On | 04/05/2023 | Bond Future | 11.35      | Call      |           | 3,334.51000        | 3.33451            | 3,349,380         | 20.47      | 0.00                | 0                |               |



| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intern    |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| R2048 On 04/05/2023 Bond Future | 11.35  | Put        |           |           | 4,410.24000        | 4.41024            | 4,520,420         | 20.47      |  | 0.00        | 0                |               |
| R2048 On 04/05/2023 Bond Future | 11.33  | Call       |           |           | 3,270.82000        | 3.27082            | 3,285,440         | 20.43      |  | 0.00        | 0                |               |
| R2048 On 04/05/2023 Bond Future | 11.33  | Put        |           |           | 4,480.82000        | 4.48082            | 4,590,750         | 20.43      |  | 0.00        | 0                |               |
| R2048 On 03/08/2023 Bond Future | 12.10  | Call       |           |           | 6,706.47000        | 6.70647            | 6,779,900         | 20.94      |  | 0.00        | 0                |               |
| R2048 On 03/08/2023 Bond Future | 12.10  | Put        |           |           | 3,644.29000        | 3.64429            | 3,815,340         | 20.94      |  | 0.00        | 0                |               |
| R2048 On 03/08/2023 Bond Future | 12.11  | Call       |           |           | 6,744.22000        | 6.74422            | 6,817,270         | 20.96      |  | 0.00        | 0                |               |
| R2048 On 03/08/2023 Bond Future | 12.11  | Put        |           |           | 3,622.07000        | 3.62207            | 3,792,740         | 20.96      |  | 0.00        | 0                |               |
| R2048 On 03/08/2023 Bond Future | 12.09  | Call       |           |           | 6,669.01000        | 6.66901            | 6,742,340         | 20.93      |  | 0.00        | 0                |               |
| R2048 On 03/08/2023 Bond Future | 12.09  | Put        |           |           | 3,666.89000        | 3.66689            | 3,837,840         | 20.93      |  | 0.00        | 0                |               |
| R2048 On 02/11/2023 Bond Future | 11.48  | Call       |           |           | 4,619.27000        | 4.61927            | 4,818,220         | 19.10      |  | 0.00        | 0                |               |
| R2048 On 02/11/2023 Bond Future | 11.48  | Put        |           |           | 6,050.62000        | 6.05062            | 6,349,300         | 19.10      |  | 0.00        | 0                |               |
| R2048 On 02/11/2023 Bond Future | 11.49  | Call       |           |           | 4,650.31000        | 4.65031            | 4,849,090         | 19.11      |  | 0.00        | 0                |               |
| R2048 On 02/11/2023 Bond Future | 11.49  | Put        |           |           | 6,016.06000        | 6.01606            | 6,314,570         | 19.11      |  | 0.00        | 0                |               |
| R2048 On 02/11/2023 Bond Future | 11.47  | Call       |           |           | 4,588.31000        | 4.58831            | 4,787,430         | 19.09      |  | 0.00        | 0                |               |
| R2048 On 02/11/2023 Bond Future | 11.47  | Put        |           |           | 6,085.35000        | 6.08535            | 6,384,200         | 19.09      |  | 0.00        | 0                |               |
| R2048 On 01/02/2024 Bond Future | 12.15  | Call       |           |           | 6,787.19000        | 6.78719            | 7,118,520         | 18.40      |  | 0.00        | 0                |               |
| R2048 On 01/02/2024 Bond Future | 12.15  | Put        |           |           | 4,670.53000        | 4.67053            | 5,103,470         | 18.40      |  | 0.00        | 0                |               |
| R2048 On 01/02/2024 Bond Future | 12.16  | Call       |           |           | 6,822.27000        | 6.82227            | 7,153,390         | 18.41      |  | 0.00        | 0                |               |
| R2048 On 01/02/2024 Bond Future | 12.16  | Put        |           |           | 4,646.12000        | 4.64612            | 5,078,850         | 18.41      |  | 0.00        | 0                |               |
| R2048 On 01/02/2024 Bond Future | 12.14  | Call       |           |           | 6,752.16000        | 6.75216            | 7,084,030         | 18.38      |  | 0.00        | 0                |               |
| R2048 On 01/02/2024 Bond Future | 12.14  | Put        |           |           | 4,695.07000        | 4.69507            | 5,128,550         | 18.38      |  | 0.00        | 0                |               |
| <b>Total R2048 Option</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,80</b>   |
| <b>Total For R2048</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>277,48</b> |
| R209 On 02/02/2023 Bond Future  |        |            | 11.30215  | 68.05210  | 11.29334           | 68.09663           |                   | 16.87      |  | 0.00        | 0                | 31,50         |
| R209 On 04/05/2023 Bond Future  |        |            | 11.41352  | 66.22526  | 11.40432           | 66.27102           |                   | 18.62      |  | 0.00        | 0                | 2,60          |
| R209 On 03/08/2023 Bond Future  |        |            | 11.51117  | 67.59745  | 11.50158           | 67.64446           |                   | 17.96      |  | 0.00        | 0                |               |
| R209 On 02/11/2023 Bond Future  |        |            | 11.61471  | 65.84101  | 11.60476           | 65.88906           |                   | 16.82      |  | 0.00        | 0                |               |
| R209 On 01/02/2024 Bond Future  |        |            | 11.72705  | 67.17871  | 11.71676           | 67.22762           |                   | 15.13      |  | 0.00        | 0                |               |
| <b>Total R209 Future</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>34,10</b>  |
| R209 On 02/02/2023 Bond Future  | 10.78  | Call       |           |           | 537.80000          | 0.53780            | 511,400           | 16.08      |  | 0.00        | 0                |               |
| R209 On 02/02/2023 Bond Future  | 10.78  | Put        |           |           | 3,206.83000        | 3.20683            | 3,224,960         | 16.08      |  | 0.00        | 0                |               |
| R209 On 02/02/2023 Bond Future  | 10.79  | Call       |           |           | 551.21000          | 0.55121            | 524,800           | 16.10      |  | 0.00        | 0                |               |
| R209 On 02/02/2023 Bond Future  | 10.79  | Put        |           |           | 3,166.81000        | 3.16681            | 3,184,930         | 16.10      |  | 0.00        | 0                |               |
| R209 On 02/02/2023 Bond Future  | 10.80  | Call       |           |           | 564.85000          | 0.56485            | 538,370           | 16.11      |  | 0.00        | 0                |               |
| R209 On 02/02/2023 Bond Future  | 10.80  | Put        |           |           | 3,127.09000        | 3.12709            | 3,145,140         | 16.11      |  | 0.00        | 0                |               |
| R209 On 04/05/2023 Bond Future  | 12.50  | Call       |           |           | 6,357.70000        | 6.35770            | 6,294,830         | 20.30      |  | 0.00        | 0                |               |
| R209 On 04/05/2023 Bond Future  | 12.50  | Put        |           |           | 1,208.85000        | 1.20885            | 1,191,740         | 20.30      |  | 0.00        | 0                | 8,50          |
| R209 On 04/05/2023 Bond Future  | 11.10  | Call       |           |           | 2,228.61000        | 2.22861            | 2,171,160         | 18.01      |  | 0.00        | 0                |               |
| R209 On 04/05/2023 Bond Future  | 11.10  | Put        |           |           | 3,767.65000        | 3.76765            | 3,755,960         | 18.01      |  | 0.00        | 0                |               |

| 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 | 04/05/2023 | Bond Future | 11.11      | Call      |           | 2,251.22000        | 2.25122            | 2,193,590         | 18.03      | 0.00        | 0                |              |
| R209                     | On | 04/05/2023 | Bond Future | 11.00      | Put       |           | 4,064.25000        | 4.06425            | 4,054,460         | 17.87      | 0.00        | 0                | 6,21         |
| R209                     | On | 04/05/2023 | Bond Future | 11.09      | Call      |           | 2,206.12000        | 2.20612            | 2,148,840         | 18.00      | 0.00        | 0                |              |
| R209                     | On | 04/05/2023 | Bond Future | 11.09      | Put       |           | 3,796.59000        | 3.79659            | 3,785,070         | 18.00      | 0.00        | 0                |              |
| R209                     | On | 04/05/2023 | Bond Future | 11.11      | Put       |           | 3,738.90000        | 3.73890            | 3,727,030         | 18.03      | 0.00        | 0                |              |
| R209                     | On | 04/05/2023 | Bond Future | 11.50      | Call      |           | 3,227.67000        | 3.22767            | 3,166,190         | 18.62      | 0.00        | 0                | 1,00         |
| R209                     | On | 04/05/2023 | Bond Future | 11.50      | Put       |           | 2,753.96000        | 2.75396            | 2,738,240         | 18.62      | 0.00        | 0                |              |
| R209                     | On | 04/05/2023 | Bond Future | 10.00      | Call      |           | 587.53000          | 0.58753            | 556,370           | 17.28      | 0.00        | 0                | 50           |
| R209                     | On | 04/05/2023 | Bond Future | 10.00      | Put       |           | 8,126.53000        | 8.12653            | 8,141,130         | 17.28      | 0.00        | 0                |              |
| R209                     | On | 04/05/2023 | Bond Future | 11.00      | Call      |           | 2,008.50000        | 2.00850            | 1,952,950         | 17.87      | 0.00        | 0                |              |
| R209                     | On | 03/08/2023 | Bond Future | 11.95      | Call      |           | 4,954.50000        | 4.95450            | 4,993,670         | 18.58      | 0.00        | 0                |              |
| R209                     | On | 03/08/2023 | Bond Future | 11.95      | Put       |           | 2,805.66000        | 2.80566            | 2,891,840         | 18.58      | 0.00        | 0                |              |
| R209                     | On | 03/08/2023 | Bond Future | 11.93      | Call      |           | 4,896.58000        | 4.89658            | 4,935,920         | 18.55      | 0.00        | 0                |              |
| R209                     | On | 03/08/2023 | Bond Future | 11.93      | Put       |           | 2,841.46000        | 2.84146            | 2,927,810         | 18.55      | 0.00        | 0                |              |
| R209                     | On | 03/08/2023 | Bond Future | 11.94      | Call      |           | 4,925.41000        | 4.92541            | 4,964,770         | 18.57      | 0.00        | 0                |              |
| R209                     | On | 03/08/2023 | Bond Future | 11.94      | Put       |           | 2,823.40000        | 2.82340            | 2,909,770         | 18.57      | 0.00        | 0                |              |
| R209                     | On | 02/11/2023 | Bond Future | 11.35      | Call      |           | 3,374.97000        | 3.37497            | 3,477,580         | 16.65      | 0.00        | 0                |              |
| R209                     | On | 02/11/2023 | Bond Future | 11.35      | Put       |           | 4,622.03000        | 4.62203            | 4,772,690         | 16.65      | 0.00        | 0                |              |
| R209                     | On | 02/11/2023 | Bond Future | 11.33      | Call      |           | 3,328.51000        | 3.32851            | 3,430,530         | 16.63      | 0.00        | 0                |              |
| R209                     | On | 02/11/2023 | Bond Future | 11.33      | Put       |           | 4,674.86000        | 4.67486            | 4,824,930         | 16.63      | 0.00        | 0                |              |
| R209                     | On | 02/11/2023 | Bond Future | 11.34      | Call      |           | 3,351.70000        | 3.35170            | 3,453,900         | 16.64      | 0.00        | 0                |              |
| R209                     | On | 02/11/2023 | Bond Future | 11.34      | Put       |           | 4,648.38000        | 4.64838            | 4,798,630         | 16.64      | 0.00        | 0                |              |
| R209                     | On | 01/02/2024 | Bond Future | 12.14      | Call      |           | 5,289.82000        | 5.28982            | 5,350,960         | 15.55      | 0.00        | 0                |              |
| R209                     | On | 01/02/2024 | Bond Future | 12.14      | Put       |           | 3,319.60000        | 3.31960            | 3,429,650         | 15.55      | 0.00        | 0                |              |
| R209                     | On | 01/02/2024 | Bond Future | 12.12      | Call      |           | 5,234.79000        | 5.23479            | 5,295,750         | 15.53      | 0.00        | 0                |              |
| R209                     | On | 01/02/2024 | Bond Future | 12.12      | Put       |           | 3,355.79000        | 3.35579            | 3,465,660         | 15.53      | 0.00        | 0                |              |
| R209                     | On | 01/02/2024 | Bond Future | 12.13      | Call      |           | 5,262.42000        | 5.26242            | 5,323,200         | 15.54      | 0.00        | 0                |              |
| R209                     | On | 01/02/2024 | Bond Future | 12.13      | Put       |           | 3,337.78000        | 3.33778            | 3,447,470         | 15.54      | 0.00        | 0                |              |
| <b>Total R209 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>16,21</b> |
| <b>Total For R209</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>50,36</b> |
| R210                     | On | 02/02/2023 | Bond Future |            |           | 221.34825 | 221.34825          | 221.36246          | 221.36246         |            | 0.00        | 0                | 37           |
| R210                     | On | 04/05/2023 | Bond Future |            |           | 222.62565 | 222.62565          | 222.64146          | 222.64146         |            | 0.00        | 0                |              |
| R210                     | On | 03/08/2023 | Bond Future |            |           | 227.28761 | 227.28761          | 227.30471          | 227.30471         |            | 0.00        | 0                |              |
| R210                     | On | 02/11/2023 | Bond Future |            |           | 228.86421 | 228.86421          | 228.88171          | 228.88171         |            | 0.00        | 0                |              |
| R210                     | On | 01/02/2024 | Bond Future |            |           | 233.56778 | 233.56778          | 233.58532          | 233.58532         |            | 0.00        | 0                |              |
| <b>Total R210 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>37</b>    |
| <b>Total For R210</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>37</b>    |
| R213                     | On | 02/02/2023 | Bond Future |            |           | 10.61324  | 83.83622           | 10.61475           | 83.82920          | 11.35      | 0.00        | 0                | 38,21        |
| R213                     | On | 04/05/2023 | Bond Future |            |           | 10.72974  | 81.91629           | 10.73122           | 81.90958          | 12.68      | 0.00        | 0                |              |

| 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 | 03/08/2023 |        |            | 10.83070  | 83.61288  | 10.83215           | 83.60647           |                   | 12.29      | 0.00        | 0                |              |
| R213                     | On | 02/11/2023 |        |            | 10.94508  | 81.78510  | 10.94660           | 81.77855           |                   | 11.15      | 0.00        | 0                |              |
| R213                     | On | 01/02/2024 |        |            | 11.07770  | 83.44728  | 11.07932           | 83.44049           |                   | 9.83       | 0.00        | 0                |              |
| <b>Total R213 Future</b> |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>38,25</b> |
| R213                     | On | 02/02/2023 | 9.16   | Call       |           |           | 2.08000            | 0.00208            | 0,460             | 7.67       | 0.00        | 0                | 47           |
| R213                     | On | 02/02/2023 | 9.16   | Put        |           |           | 7,136.32000        | 7.13632            | 7,127,680         | 7.67       | 0.00        | 0                |              |
| R213                     | On | 02/02/2023 | 10.01  | Call       |           |           | 204.25000          | 0.20425            | 219,890           | 9.75       | 0.00        | 0                |              |
| R213                     | On | 02/02/2023 | 12.20  | Put        |           |           | 69.21000           | 0.06921            | 81,090            | 15.46      | 0.00        | 0                | 97           |
| R213                     | On | 02/02/2023 | 10.35  | Put        |           |           | 1,913.87000        | 1.91387            | 1,943,740         | 10.88      | 0.00        | 0                | 47           |
| R213                     | On | 02/02/2023 | 10.21  | Call       |           |           | 438.56000          | 0.43856            | 467,210           | 10.43      | 0.00        | 0                |              |
| R213                     | On | 02/02/2023 | 10.21  | Put        |           |           | 2,347.30000        | 2.34730            | 2,368,930         | 10.43      | 0.00        | 0                |              |
| R213                     | On | 02/02/2023 | 10.43  | Call       |           |           | 831.07000          | 0.83107            | 871,880           | 11.13      | 0.00        | 0                | 97           |
| R213                     | On | 02/02/2023 | 10.43  | Put        |           |           | 1,695.28000        | 1.69528            | 1,729,070         | 11.13      | 0.00        | 0                |              |
| R213                     | On | 02/02/2023 | 12.20  | Call       |           |           | 7,024.17000        | 7.02417            | 7,043,070         | 15.46      | 0.00        | 0                |              |
| R213                     | On | 02/02/2023 | 10.01  | Put        |           |           | 3,077.33000        | 3.07733            | 3,085,950         | 9.75       | 0.00        | 0                | 47           |
| R213                     | On | 02/02/2023 | 10.22  | Call       |           |           | 453.36000          | 0.45336            | 482,710           | 10.47      | 0.00        | 0                |              |
| R213                     | On | 02/02/2023 | 10.22  | Put        |           |           | 2,314.25000        | 2.31425            | 2,336,580         | 10.47      | 0.00        | 0                |              |
| R213                     | On | 02/02/2023 | 10.23  | Call       |           |           | 468.47000          | 0.46847            | 498,500           | 10.50      | 0.00        | 0                |              |
| R213                     | On | 02/02/2023 | 10.23  | Put        |           |           | 2,281.55000        | 2.28155            | 2,304,560         | 10.50      | 0.00        | 0                |              |
| R213                     | On | 02/02/2023 | 10.35  | Call       |           |           | 671.78000          | 0.67178            | 708,670           | 10.88      | 0.00        | 0                |              |
| R213                     | On | 04/05/2023 | 10.73  | Call       |           |           | 2,538.30000        | 2.53830            | 2,488,400         | 12.66      | 0.00        | 0                |              |
| R213                     | On | 04/05/2023 | 10.73  | Put        |           |           | 2,543.83000        | 2.54383            | 2,487,220         | 12.66      | 0.00        | 0                |              |
| R213                     | On | 04/05/2023 | 10.74  | Call       |           |           | 2,561.68000        | 2.56168            | 2,512,200         | 12.67      | 0.00        | 0                |              |
| R213                     | On | 04/05/2023 | 10.74  | Put        |           |           | 2,521.90000        | 2.52190            | 2,465,710         | 12.67      | 0.00        | 0                |              |
| R213                     | On | 04/05/2023 | 10.75  | Call       |           |           | 2,585.37000        | 2.58537            | 2,536,120         | 12.68      | 0.00        | 0                |              |
| R213                     | On | 04/05/2023 | 10.75  | Put        |           |           | 2,500.30000        | 2.50030            | 2,444,340         | 12.68      | 0.00        | 0                |              |
| R213                     | On | 03/08/2023 | 11.63  | Put        |           |           | 1,923.65000        | 1.92365            | 1,916,540         | 13.17      | 0.00        | 0                |              |
| R213                     | On | 03/08/2023 | 11.61  | Call       |           |           | 5,298.41000        | 5.29841            | 5,297,910         | 13.15      | 0.00        | 0                |              |
| R213                     | On | 03/08/2023 | 11.61  | Put        |           |           | 1,949.10000        | 1.94910            | 1,942,190         | 13.15      | 0.00        | 0                |              |
| R213                     | On | 03/08/2023 | 11.62  | Call       |           |           | 5,327.66000        | 5.32766            | 5,326,940         | 13.16      | 0.00        | 0                |              |
| R213                     | On | 03/08/2023 | 11.62  | Put        |           |           | 1,936.45000        | 1.93645            | 1,929,320         | 13.16      | 0.00        | 0                |              |
| R213                     | On | 03/08/2023 | 11.63  | Call       |           |           | 5,356.72000        | 5.35672            | 5,356,020         | 13.17      | 0.00        | 0                |              |
| R213                     | On | 02/11/2023 | 11.13  | Call       |           |           | 3,750.73000        | 3.75073            | 3,801,800         | 11.27      | 0.00        | 0                |              |
| R213                     | On | 02/11/2023 | 11.13  | Put        |           |           | 2,965.06000        | 2.96506            | 3,009,580         | 11.27      | 0.00        | 0                |              |
| R213                     | On | 02/11/2023 | 11.11  | Call       |           |           | 3,701.76000        | 3.70176            | 3,752,580         | 11.25      | 0.00        | 0                |              |
| R213                     | On | 02/11/2023 | 11.11  | Put        |           |           | 3,001.30000        | 3.00130            | 3,045,570         | 11.25      | 0.00        | 0                |              |
| R213                     | On | 02/11/2023 | 11.12  | Call       |           |           | 3,726.36000        | 3.72636            | 3,777,150         | 11.26      | 0.00        | 0                |              |
| R213                     | On | 02/11/2023 | 11.12  | Put        |           |           | 2,983.28000        | 2.98328            | 3,027,520         | 11.26      | 0.00        | 0                |              |
| R213                     | On | 01/02/2024 | 11.71  | Put        |           |           | 2,486.77000        | 2.48677            | 2,451,530         | 10.44      | 0.00        | 0                |              |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intert   |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| R213                     | On | 01/02/2024 | Bond Future | 11.72  | Call       |           |           | 5,102.68000        | 5.10268            | 5,074,280         | 10.45      | 0.00        | 0                |              |
| R213                     | On | 01/02/2024 | Bond Future | 11.72  | Put        |           |           | 2,473.32000        | 2.47332            | 2,438,130         | 10.45      | 0.00        | 0                |              |
| R213                     | On | 01/02/2024 | Bond Future | 11.70  | Call       |           |           | 5,049.23000        | 5.04923            | 5,020,720         | 10.43      | 0.00        | 0                |              |
| R213                     | On | 01/02/2024 | Bond Future | 11.70  | Put        |           |           | 2,500.30000        | 2.50030            | 2,465,000         | 10.43      | 0.00        | 0                |              |
| R213                     | On | 01/02/2024 | Bond Future | 11.71  | Call       |           |           | 5,075.93000        | 5.07593            | 5,047,480         | 10.44      | 0.00        | 0                |              |
| <b>Total R213 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,25</b>  |
| <b>Total For R213</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>41,50</b> |
| R214                     | On | 02/02/2023 | Bond Future |        |            | 11.45061  | 65.41785  | 11.44176           | 65.46463           |                   | 18.55      | 0.00        | 0                | 71,03        |
| R214                     | On | 04/05/2023 | Bond Future |        |            | 11.55331  | 63.39306  | 11.54409           | 63.44112           |                   | 20.60      | 0.00        | 0                |              |
| R214                     | On | 03/08/2023 | Bond Future |        |            | 11.64461  | 64.70619  | 11.63502           | 64.75553           |                   | 19.89      | 0.00        | 0                |              |
| R214                     | On | 02/11/2023 | Bond Future |        |            | 11.74332  | 62.74197  | 11.73339           | 62.79239           |                   | 18.75      | 0.00        | 0                |              |
| R214                     | On | 01/02/2024 | Bond Future |        |            | 11.85279  | 64.01686  | 11.84253           | 64.06818           |                   | 16.90      | 0.00        | 0                |              |
| <b>Total R214 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>71,03</b> |
| R214                     | On | 02/02/2023 | Bond Future |        | Call       |           |           | 0.00000            | 0.00000            | 0,000             | 16.99      | 0.00        | 0                |              |
| R214                     | On | 02/02/2023 | Bond Future |        | Put        |           |           | 34,535.37000       | 34.53537           | 34,582,150        | 16.99      | 0.00        | 0                |              |
| R214                     | On | 02/02/2023 | Bond Future | 10.30  | Call       |           |           | 87.87000           | 0.08787            | 74,020            | 16.95      | 0.00        | 0                |              |
| R214                     | On | 02/02/2023 | Bond Future | 11.80  | Call       |           |           | 2,779.53000        | 2.77953            | 2,708,230         | 19.15      | 0.00        | 0                |              |
| R214                     | On | 02/02/2023 | Bond Future | 11.80  | Put        |           |           | 928.62000          | 0.92862            | 904,100           | 19.15      | 0.00        | 0                |              |
| R214                     | On | 02/02/2023 | Bond Future | 11.09  | Call       |           |           | 845.13000          | 0.84513            | 791,220           | 17.79      | 0.00        | 0                |              |
| R214                     | On | 02/02/2023 | Bond Future | 11.09  | Put        |           |           | 2,749.68000        | 2.74968            | 2,742,550         | 17.79      | 0.00        | 0                |              |
| R214                     | On | 02/02/2023 | Bond Future | 11.10  | Call       |           |           | 863.83000          | 0.86383            | 809,420           | 17.81      | 0.00        | 0                |              |
| R214                     | On | 02/02/2023 | Bond Future | 11.60  | Call       |           |           | 2,120.71000        | 2.12071            | 2,050,450         | 18.75      | 0.00        | 0                | 2,30         |
| R214                     | On | 02/02/2023 | Bond Future | 11.60  | Put        |           |           | 1,292.39000        | 1.29239            | 1,268,910         | 18.75      | 0.00        | 0                |              |
| R214                     | On | 02/02/2023 | Bond Future | 11.00  | Call       |           |           | 688.65000          | 0.68865            | 639,440           | 17.63      | 0.00        | 0                |              |
| R214                     | On | 02/02/2023 | Bond Future | 11.00  | Put        |           |           | 3,094.95000        | 3.09495            | 3,092,520         | 17.63      | 0.00        | 0                |              |
| R214                     | On | 02/02/2023 | Bond Future | 11.07  | Call       |           |           | 808.58000          | 0.80858            | 755,680           | 17.75      | 0.00        | 0                |              |
| R214                     | On | 02/02/2023 | Bond Future | 10.90  | Put        |           |           | 3,512.23000        | 3.51223            | 3,515,190         | 17.49      | 0.00        | 0                |              |
| R214                     | On | 02/02/2023 | Bond Future | 10.30  | Put        |           |           | 6,610.19000        | 6.61019            | 6,643,120         | 16.95      | 0.00        | 0                |              |
| R214                     | On | 02/02/2023 | Bond Future | 10.90  | Call       |           |           | 541.32000          | 0.54132            | 497,500           | 17.49      | 0.00        | 0                | 2,30         |
| R214                     | On | 02/02/2023 | Bond Future | 11.07  | Put        |           |           | 2,824.11000        | 2.82411            | 2,817,990         | 17.75      | 0.00        | 0                |              |
| R214                     | On | 02/02/2023 | Bond Future | 11.08  | Call       |           |           | 826.77000          | 0.82677            | 773,350           | 17.77      | 0.00        | 0                |              |
| R214                     | On | 02/02/2023 | Bond Future | 11.08  | Put        |           |           | 2,786.78000        | 2.78678            | 2,780,140         | 17.77      | 0.00        | 0                |              |
| R214                     | On | 02/02/2023 | Bond Future | 11.10  | Put        |           |           | 2,713.00000        | 2.71300            | 2,705,370         | 17.81      | 0.00        | 0                |              |
| R214                     | On | 04/05/2023 | Bond Future | 11.38  | Call       |           |           | 2,667.87000        | 2.66787            | 2,685,770         | 20.39      | 0.00        | 0                |              |
| R214                     | On | 04/05/2023 | Bond Future | 11.38  | Put        |           |           | 3,532.88000        | 3.53288            | 3,598,840         | 20.39      | 0.00        | 0                |              |
| R214                     | On | 04/05/2023 | Bond Future | 11.36  | Call       |           |           | 2,617.38000        | 2.61738            | 2,634,920         | 20.35      | 0.00        | 0                |              |
| R214                     | On | 04/05/2023 | Bond Future | 11.36  | Put        |           |           | 3,589.10000        | 3.58910            | 3,654,700         | 20.35      | 0.00        | 0                |              |
| R214                     | On | 04/05/2023 | Bond Future | 11.37  | Call       |           |           | 2,642.64000        | 2.64264            | 2,660,360         | 20.37      | 0.00        | 0                |              |
| R214                     | On | 04/05/2023 | Bond Future | 11.37  | Put        |           |           | 3,560.97000        | 3.56097            | 3,626,750         | 20.37      | 0.00        | 0                |              |

| Contract Details          |    |            | Strike             | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Opt Intert      |
|---------------------------|----|------------|--------------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|-----------------|
| R214                      | On | 03/08/2023 | Bond Future        | 12.15      | Put       |           | 2,880.93000        | 2.88093            | 2,917,260         | 20.50      | 0.00                | 0                |                 |
| R214                      | On | 03/08/2023 | Bond Future        | 12.16      | Call      |           | 5,476.97000        | 5.47697            | 5,463,830         | 20.52      | 0.00                | 0                |                 |
| R214                      | On | 03/08/2023 | Bond Future        | 12.16      | Put       |           | 2,863.28000        | 2.86328            | 2,899,480         | 20.52      | 0.00                | 0                |                 |
| R214                      | On | 03/08/2023 | Bond Future        | 12.14      | Call      |           | 5,416.19000        | 5.41619            | 5,403,300         | 20.49      | 0.00                | 0                |                 |
| R214                      | On | 03/08/2023 | Bond Future        | 12.14      | Put       |           | 2,898.89000        | 2.89889            | 2,935,340         | 20.49      | 0.00                | 0                |                 |
| R214                      | On | 03/08/2023 | Bond Future        | 12.15      | Call      |           | 5,446.46000        | 5.44646            | 5,433,450         | 20.50      | 0.00                | 0                |                 |
| R214                      | On | 02/11/2023 | Bond Future        | 11.46      | Call      |           | 3,605.15000        | 3.60515            | 3,622,680         | 18.40      | 0.00                | 0                |                 |
| R214                      | On | 02/11/2023 | Bond Future        | 11.46      | Put       |           | 5,018.69000        | 5.01869            | 5,086,640         | 18.40      | 0.00                | 0                |                 |
| R214                      | On | 02/11/2023 | Bond Future        | 11.47      | Call      |           | 3,629.08000        | 3.62908            | 3,646,990         | 18.41      | 0.00                | 0                |                 |
| R214                      | On | 02/11/2023 | Bond Future        | 11.47      | Put       |           | 4,990.03000        | 4.99003            | 5,058,360         | 18.41      | 0.00                | 0                |                 |
| R214                      | On | 02/11/2023 | Bond Future        | 11.45      | Call      |           | 3,581.52000        | 3.58152            | 3,598,220         | 18.38      | 0.00                | 0                |                 |
| R214                      | On | 02/11/2023 | Bond Future        | 11.45      | Put       |           | 5,047.71000        | 5.04771            | 5,114,830         | 18.38      | 0.00                | 0                |                 |
| R214                      | On | 01/02/2024 | Bond Future        | 12.14      | Put       |           | 3,956.82000        | 3.95682            | 3,944,820         | 17.37      | 0.00                | 0                |                 |
| R214                      | On | 01/02/2024 | Bond Future        | 12.15      | Call      |           | 5,446.06000        | 5.44606            | 5,382,680         | 17.39      | 0.00                | 0                |                 |
| R214                      | On | 01/02/2024 | Bond Future        | 12.15      | Put       |           | 3,936.56000        | 3.93656            | 3,924,500         | 17.39      | 0.00                | 0                |                 |
| R214                      | On | 01/02/2024 | Bond Future        | 12.16      | Call      |           | 5,474.03000        | 5.47403            | 5,410,860         | 17.40      | 0.00                | 0                |                 |
| R214                      | On | 01/02/2024 | Bond Future        | 12.16      | Put       |           | 3,916.40000        | 3.91640            | 3,904,550         | 17.40      | 0.00                | 0                |                 |
| R214                      | On | 01/02/2024 | Bond Future        | 12.14      | Call      |           | 5,418.14000        | 5.41814            | 5,354,820         | 17.37      | 0.00                | 0                |                 |
| <b>Total R214 Option</b>  |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>4,60</b>     |
| <b>Total For R214</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>75,63</b>    |
| <b>Total for Bond</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>7,010,624.36</b> | <b>88</b>        | <b>1,576,98</b> |
| ES23                      | On | 25/01/2023 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                | 0                |                 |
| <b>Total ES23 Future</b>  |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         |                 |
| <b>Total For ES23</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         |                 |
| ES23A                     | On | 25/01/2023 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                | 0                |                 |
| <b>Total ES23A Future</b> |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         |                 |
| <b>Total For ES23A</b>    |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         |                 |
| ES26                      | On | 25/01/2023 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                | 0                |                 |
| <b>Total ES26 Future</b>  |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         |                 |
| <b>Total For ES26</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         |                 |
| ES26A                     | On | 02/04/2026 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                | 0                |                 |
| <b>Total ES26A Future</b> |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         |                 |
| <b>Total For ES26A</b>    |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         |                 |
| ES33                      | On | 15/09/2033 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                | 0                |                 |
| <b>Total ES33 Future</b>  |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         |                 |
| <b>Total For ES33</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         |                 |
| ES33A                     | On | 15/09/2033 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                | 0                |                 |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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                |            |
| <b>Total R202 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 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>         |            |
| <b>Total For R209/R204</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intert |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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 02/02/2023 GOVI                 |        |            | 851.91000 | 851.91000 | 852.31700          | 852.31700          |                   |            |  | 0.00        | 0                | 84         |
| GOVI On 04/05/2023 GOVI                 |        |            | 868.50100 | 868.50100 | 868.92100          | 868.92100          |                   |            |  | 0.00        | 0                |            |
| GOVI On 03/08/2023 GOVI                 |        |            | 886.48700 | 886.48700 | 886.91900          | 886.91900          |                   |            |  | 0.00        | 0                |            |
| GOVI On 02/11/2023 GOVI                 |        |            | 904.78500 | 904.78500 | 905.22700          | 905.22700          |                   |            |  | 0.00        | 0                |            |
| GOVI On 01/02/2024 GOVI                 |        |            | 923.18900 | 923.18900 | 923.63800          | 923.63800          |                   |            |  | 0.00        | 0                |            |
| <b>Total GOVI Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>84</b>  |
| GOVI On 02/02/2023 GOVI                 | 850.82 | Call       |           |           | 14,970.00000       | 1.49700            | 10,900,000        |            |  | 0.00        | 0                |            |
| GOVI On 02/02/2023 GOVI                 | 850.82 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                |            |
| GOVI On 02/02/2023 GOVI                 | 850.83 | Call       |           |           | 14,870.00000       | 1.48700            | 10,800,000        |            |  | 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       |           |           | 14,770.00000       | 1.47700            | 10,700,000        |            |  | 0.00        | 0                |            |
| GOVI On 02/02/2023 GOVI                 | 850.84 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                |            |
| GOVI On 04/05/2023 GOVI                 | 852.86 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                |            |
| GOVI On 04/05/2023 GOVI                 | 852.87 | Call       |           |           | 160,510.00000      | 16.05100           | 156,310,000       |            |  | 0.00        | 0                |            |
| GOVI On 04/05/2023 GOVI                 | 852.87 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                |            |
| GOVI On 04/05/2023 GOVI                 | 852.88 | Call       |           |           | 160,410.00000      | 16.04100           | 156,210,000       |            |  | 0.00        | 0                |            |
| GOVI On 04/05/2023 GOVI                 | 852.88 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                |            |
| GOVI On 04/05/2023 GOVI                 | 852.86 | Call       |           |           | 160,610.00000      | 16.06100           | 156,410,000       |            |  | 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 Intert |
|--------------------------|----|------------|--------------|--------|------------|-------------|-------------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------|
| GOVI                     | On | 03/08/2023 | GOVI         | 837.21 | Call       |             |             | 497,090.00000      | 49.70900           | 492,770,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 03/08/2023 | GOVI         | 837.21 | Put        |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 03/08/2023 | GOVI         | 837.22 | Call       |             |             | 496,990.00000      | 49.69900           | 492,670,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 03/08/2023 | GOVI         | 837.22 | Put        |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 03/08/2023 | GOVI         | 837.23 | Call       |             |             | 496,890.00000      | 49.68900           | 492,570,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 03/08/2023 | GOVI         | 837.23 | Put        |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 02/11/2023 | GOVI         | 885.82 | Put        |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 02/11/2023 | GOVI         | 885.80 | Call       |             |             | 194,270.00000      | 19.42700           | 189,850,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 02/11/2023 | GOVI         | 885.80 | Put        |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 02/11/2023 | GOVI         | 885.81 | Call       |             |             | 194,170.00000      | 19.41700           | 189,750,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 02/11/2023 | GOVI         | 885.81 | Put        |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 02/11/2023 | GOVI         | 885.82 | Call       |             |             | 194,070.00000      | 19.40700           | 189,650,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 01/02/2024 | GOVI         | 879.99 | Call       |             |             | 436,480.00000      | 43.64800           | 431,990,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 01/02/2024 | GOVI         | 879.99 | Put        |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 01/02/2024 | GOVI         | 880.00 | Call       |             |             | 436,380.00000      | 43.63800           | 431,890,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 01/02/2024 | GOVI         | 880.00 | Put        |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 01/02/2024 | GOVI         | 879.98 | Call       |             |             | 436,580.00000      | 43.65800           | 432,090,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 01/02/2024 | GOVI         | 879.98 | Put        |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| <b>Total GOVI Option</b> |    |            |              |        |            |             |             |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GOVI</b>    |    |            |              |        |            |             |             |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>84</b>  |
| <b>Total for GOVI</b>    |    |            |              |        |            |             |             |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>84</b>  |
| AL37                     | On | 02/02/2023 | Index Future |        |            | 855.94800   | 855.94800   | 855.64200          | 855.64200          |                   |            | 0.00        | 0                |            |
| AL37                     | On | 04/05/2023 | Index Future |        |            | 872.61800   | 872.61800   | 872.31100          | 872.31100          |                   |            | 0.00        | 0                |            |
| AL37                     | On | 03/08/2023 | Index Future |        |            | 890.68900   | 890.68900   | 890.37900          | 890.37900          |                   |            | 0.00        | 0                |            |
| AL37                     | On | 02/11/2023 | Index Future |        |            | 909.07400   | 909.07400   | 908.75800          | 908.75800          |                   |            | 0.00        | 0                |            |
| AL37                     | On | 01/02/2024 | Index Future |        |            | 927.56500   | 927.56500   | 927.24200          | 927.24200          |                   |            | 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 | 02/02/2023 | Index Future |        |            | 990.41000   | 990.41000   | 990.56700          | 990.56700          |                   |            | 0.00        | 0                |            |
| AL7T                     | On | 04/05/2023 | Index Future |        |            | 1,009.69900 | 1,009.69900 | 1,009.86500        | 1,009.86500        |                   |            | 0.00        | 0                |            |
| AL7T                     | On | 03/08/2023 | Index Future |        |            | 1,030.60900 | 1,030.60900 | 1,030.78300        | 1,030.78300        |                   |            | 0.00        | 0                |            |
| AL7T                     | On | 02/11/2023 | Index Future |        |            | 1,051.88200 | 1,051.88200 | 1,052.06000        | 1,052.06000        |                   |            | 0.00        | 0                |            |
| AL7T                     | On | 01/02/2024 | Index Future |        |            | 1,073.27800 | 1,073.27800 | 1,073.45800        | 1,073.45800        |                   |            | 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 | 02/02/2023 | Index Future |        |            | 864.04900   | 864.04900   | 864.45100          | 864.45100          |                   |            | 0.00        | 0                | 1          |
| ALBI                     | On | 04/05/2023 | Index Future |        |            | 880.87700   | 880.87700   | 881.29100          | 881.29100          |                   |            | 0.00        | 0                |            |
| ALBI                     | On | 03/08/2023 | Index Future |        |            | 899.11900   | 899.11900   | 899.54600          | 899.54600          |                   |            | 0.00        | 0                |            |
| ALBI                     | On | 02/11/2023 | Index Future |        |            | 917.67800   | 917.67800   | 918.11400          | 918.11400          |                   |            | 0.00        | 0                |            |

| Contract Details                   | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value               | Contracts Traded | Open Interest   |
|------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------|------------------|-----------------|
| ALBI On 01/02/2024 Index Future    |        |            | 936.34400 | 936.34400 | 936.78800          | 936.78800          |                   |            |  | 0.00                | 0                |                 |
| <b>Total ALBI Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         | <b>11</b>       |
| <b>Total For ALBI</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         | <b>11</b>       |
| IGOV On 02/02/2023 Index Future    |        |            | 320.70500 | 320.70500 | 320.30500          | 320.30500          |                   |            |  | 0.00                | 0                | 61              |
| IGOV On 04/05/2023 Index Future    |        |            | 327.03000 | 327.03000 | 326.62400          | 326.62400          |                   |            |  | 0.00                | 0                |                 |
| IGOV On 03/08/2023 Index Future    |        |            | 333.87900 | 333.87900 | 333.46600          | 333.46600          |                   |            |  | 0.00                | 0                |                 |
| IGOV On 02/11/2023 Index Future    |        |            | 340.84600 | 340.84600 | 340.42400          | 340.42400          |                   |            |  | 0.00                | 0                |                 |
| IGOV On 01/02/2024 Index Future    |        |            | 347.85300 | 347.85300 | 347.42200          | 347.42200          |                   |            |  | 0.00                | 0                |                 |
| <b>Total IGOV Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         | <b>61</b>       |
| <b>Total For IGOV</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         | <b>61</b>       |
| <b>Total for Index</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         | <b>71</b>       |
| JIBAR F On 18/01/2023 Jibar Future |        |            | 7.33500   | 92.66500  | 7.33000            | 92.67000           |                   |            |  | 0.00                | 0                |                 |
| JIBAR F On 15/02/2023 Jibar Future |        |            | 7.67000   | 92.33000  | 7.68000            | 92.32000           |                   |            |  | 0.00                | 0                |                 |
| JIBAR F On 15/03/2023 Jibar Future |        |            | 7.70000   | 92.30000  | 7.72000            | 92.28000           |                   |            |  | 0.00                | 0                |                 |
| JIBAR F On 19/04/2023 Jibar Future |        |            | 7.82000   | 92.18000  | 7.84000            | 92.16000           |                   |            |  | 0.00                | 0                |                 |
| JIBAR F On 17/05/2023 Jibar Future |        |            | 7.82500   | 92.17500  | 7.84500            | 92.15500           |                   |            |  | 0.00                | 0                |                 |
| JIBAR F On 21/06/2023 Jibar Future |        |            | 7.85500   | 92.14500  | 7.89000            | 92.11000           |                   |            |  | 0.00                | 0                |                 |
| JIBAR F On 20/09/2023 Jibar Future |        |            | 7.86000   | 92.14000  | 7.89500            | 92.10500           |                   |            |  | 0.00                | 0                |                 |
| JIBAR F On 20/12/2023 Jibar Future |        |            | 7.87500   | 92.12500  | 7.91500            | 92.08500           |                   |            |  | 0.00                | 0                | 21              |
| JIBAR F On 20/03/2024 Jibar Future |        |            | 7.85500   | 92.14500  | 7.89000            | 92.11000           |                   |            |  | 0.00                | 0                |                 |
| JIBAR F On 19/06/2024 Jibar Future |        |            | 7.84000   | 92.16000  | 7.89000            | 92.11000           |                   |            |  | 0.00                | 0                |                 |
| JIBAR F On 18/09/2024 Jibar Future |        |            | 7.84000   | 92.16000  | 7.88000            | 92.12000           |                   |            |  | 0.00                | 0                | 1               |
| JIBAR F On 18/12/2024 Jibar Future |        |            | 7.83000   | 92.17000  | 7.87500            | 92.12500           |                   |            |  | 0.00                | 0                |                 |
| <b>Total Jibar Future</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         | <b>41</b>       |
| <b>Total For JIBAR FUTURE</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         | <b>41</b>       |
| <b>Total for Jibar</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         | <b>41</b>       |
| <b>Total for Derivatives :</b>     |        |            |           |           |                    |                    |                   |            |  | <b>7,010,624.36</b> | <b>88</b>        | <b>1,579,04</b> |
| ABCPI3 On 07/12/2023 Spot Bond     |        |            | 5.23000   | 321.91936 | 5.23000            | 321.86394          |                   |            |  | 0.00                | 0                |                 |
| <b>Total ABCPI3 SPOT</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |                 |
| <b>Total For ABCPI3</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |                 |
| ABF001 On 13/09/2026 Spot Bond     |        |            |           |           | 0.00000            | 100.38600          |                   |            |  | 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            | 102.04271          |                   |            |  | 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>         |                 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded      | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|---------------------|
| ABF004 On 30/06/2026 Spot Bond |        |            | 9.79500   | 99.57893  | 9.79500            | 99.55291           |                   |            |  | 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 |        |            | 11.84000  | 86.82774  | 11.84000           | 86.80045           |                   |            |  | 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>              |                     |
| ABF006 On 31/03/2026 Spot Bond |        |            |           |           | 0.00000            | 99.97577           |                   |            |  | 0.00        | 0                     |                     |
| <b>Total ABF006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                     |
| <b>Total For ABF006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                     |
| ABF007 On 01/12/2030 Spot Bond |        |            |           |           | 0.00000            | 100.71645          |                   |            |  | 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>              |                     |
| ABFN09 On 17/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.25358          |                   |            |  | 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>              |                     |
| ABFN18 On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.60068          |                   |            |  | 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>              |                     |
| ABFN22 On 30/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.82667          |                   |            |  | 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>              |                     |
| ABFN23 On 25/05/2027 Spot Bond |        |            |           |           | 0.00000            | 103.26046          |                   |            |  | 0.00        | 0                     | 30,000,00           |
| <b>Total ABFN23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>30,000,00</b>    |
| <b>Total For ABFN23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>30,000,00</b>    |
| ABFN25 On 17/10/2024 Spot Bond |        |            |           |           | 0.00000            | 102.52956          |                   |            |  | 0.00        | 20,000,000,000        | 5,010,000,00        |
| <b>Total ABFN25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000,000</b> | <b>5,010,000,00</b> |
| <b>Total For ABFN25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000,000</b> | <b>5,010,000,00</b> |
| ABFN26 On 17/10/2029 Spot Bond |        |            |           |           | 0.00000            | 104.13901          |                   |            |  | 0.00        | 0                     | 10,000,00           |
| <b>Total ABFN26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>10,000,00</b>    |
| <b>Total For ABFN26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>10,000,00</b>    |
| ABFN28 On 29/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.94976          |                   |            |  | 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>              |                     |
| ABFN29 On 29/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.53545          |                   |            |  | 0.00        | 0                     |                     |
| <b>Total ABFN29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded      | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| <b>Total For ABFN29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| ABFN3: On 29/08/2028 Spot Bond |        |            |           |           | 0.00000            | 101.58645          |                   |            |  | 0.00        | 0                     |                      |
| <b>Total ABFN30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For ABFN30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| ABFN3: On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.26411          |                   |            |  | 0.00        | 24,000,000,000        | 7,000,000,000        |
| <b>Total ABFN32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>24,000,000,000</b> | <b>7,000,000,000</b> |
| <b>Total For ABFN32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>24,000,000,000</b> | <b>7,000,000,000</b> |
| ABFN3: On 15/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.35595          |                   |            |  | 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            | 101.53035          |                   |            |  | 0.00        | 0                     |                      |
| <b>Total ABFN35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For ABFN35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| ABFN3: On 07/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.63922          |                   |            |  | 0.00        | 0                     |                      |
| <b>Total ABFN36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For ABFN36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| ABFN3: On 07/02/2029 Spot Bond |        |            |           |           | 0.00000            | 102.09444          |                   |            |  | 0.00        | 0                     |                      |
| <b>Total ABFN37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For ABFN37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| ABFN4: On 16/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.48044          |                   |            |  | 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            | 100.30086          |                   |            |  | 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            | 99.89840           |                   |            |  | 0.00        | 0                     | 80,000,000           |
| <b>Total ABFN42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>80,000,000</b>    |
| <b>Total For ABFN42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>80,000,000</b>    |
| ABFN4: On 14/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.57594          |                   |            |  | 0.00        | 0                     |                      |
| <b>Total ABFN44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For ABFN44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| ABFN4: On 14/10/2026 Spot Bond |        |            |           |           | 0.00000            | 101.59669          |                   |            |  | 0.00        | 0                     |                      |
| <b>Total ABFN45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For ABFN45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| ABFN4: On 24/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02279          |                   |            |  | 0.00        | 0                     |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ABFN46 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN46</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4 On 24/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.64329          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN47 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN47</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4 On 24/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.66453          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN48 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN48</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4 On 30/03/2024 Spot Bond |        |            |           |           | 0.00000            | 99.91977           |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN49 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN49</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5 On 30/03/2026 Spot Bond |        |            |           |           | 0.00000            | 99.81051           |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN50 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN50</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5 On 30/03/2028 Spot Bond |        |            |           |           | 0.00000            | 100.04906          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN51 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN51</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5 On 30/03/2031 Spot Bond |        |            |           |           | 0.00000            | 99.82353           |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN52 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN52</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5 On 14/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.87936          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN53 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN53</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5 On 14/02/2027 Spot Bond |        |            |           |           | 0.00000            | 100.90126          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN54 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN54</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5 On 14/02/2029 Spot Bond |        |            |           |           | 0.00000            | 100.91956          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN55 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN55</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5 On 08/11/2027 Spot Bond |        |            |           |           | 0.00000            | 100.49508          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN56 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN56</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5 On 14/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.88307          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN57 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN57</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| ABFN5 On 14/11/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.91350          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ABFN58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ABFN58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ABFN5 On 28/11/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.71008          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ABFN59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ABFN59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ABGN0 On 27/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.06633          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ABGN01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ABGN01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ABGN0 On 27/06/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.31449          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ABGN02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ABGN02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ABGN0 On 27/06/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.07076          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ABGN03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ABGN03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ABJ01 On 03/12/2024 Spot Bond  |        |            |           |           | 0.00000            | 102.85256          |                   |            |  | 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            | 101.46713          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ABJ02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ABJ02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ABJ03 On 14/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.61217          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ABJ03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ABJ03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ABJ04 On 30/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 99.97416           |                   |            |  | 0.00        | 0                | 12,500,000.00        |
| <b>Total ABJ04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>12,500,000.00</b> |
| <b>Total For ABJ04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>12,500,000.00</b> |
| ABJ05 On 30/03/2027 Spot Bond  |        |            |           |           | 0.00000            | 99.97318           |                   |            |  | 0.00        | 0                | 21,500,000.00        |
| <b>Total ABJ05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>21,500,000.00</b> |
| <b>Total For ABJ05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>21,500,000.00</b> |
| ABKI04 On 13/03/2024 Spot Bond |        |            | 8.03000   | 8.03000   | 8.03000            | 158.52806          |                   |            |  | 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 | 60.29624  | 100.00000          | 60.15949           |                   |            |  | 0.00        | 0                |                      |
| <b>Total ABKI04/I2025 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intert          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total For ABKI04/I2025</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABN61 On 31/01/2025 Spot Bond  |        |            | 3.76000   | 3.76000   | 3.76000            | 165.17833          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABN61 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABN61</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABN62 On 31/03/2028 Spot Bond  |        |            | 4.75000   | 4.75000   | 4.75000            | 211.61402          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABN62 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABN62</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABN63 On 07/12/2033 Spot Bond  |        |            | 5.14000   | 5.14000   | 5.14000            | 233.58809          |                   |            |  | 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  |        |            | 8.96000   | 8.96000   | 8.96000            | 102.34250          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABN67 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABN67</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABN79 On 21/12/2026 Spot Bond  |        |            | 8.71000   | 8.71000   | 8.71000            | 106.13714          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABN79 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABN79</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABS16 On 11/11/2025 Spot Bond  |        |            | 9.12500   | 104.52350 | 9.12500            | 104.49774          |                   |            |  | 0.00        | 0                | 480,000,00          |
| <b>Total ABS16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>480,000,00</b>   |
| <b>Total For ABS16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>480,000,00</b>   |
| ABS17 On 11/11/2027 Spot Bond  |        |            | 9.12000   | 107.26329 | 9.12000            | 107.23688          |                   |            |  | 0.00        | 0                | 60,000,00           |
| <b>Total ABS17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>60,000,00</b>    |
| <b>Total For ABS17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>60,000,00</b>    |
| ABS18 On 26/09/2023 Spot Bond  |        |            | 7.93000   | 103.90113 | 7.93000            | 103.87881          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABS18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABS18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABS7 On 11/09/2026 Spot Bond   |        |            | 9.38500   | 100.85779 | 9.38500            | 100.83225          |                   |            |  | 0.00        | 0                | 2,640,000,00        |
| <b>Total ABS7 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,640,000,00</b> |
| <b>Total For ABS7</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,640,000,00</b> |
| ABS7/R On 11/09/2026 Spot Bond |        |            | 100.00000 | 15.81182  | 100.00000          | 15.77645           |                   |            |  | 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  |        |            | 4.88000   | 322.93581 | 4.88000            | 322.88320          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABS12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABS12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABX01 On 10/07/2024 Spot Bond  |        |            | 11.58500  | 11.58500  | 11.58500           | 104.20285          |                   |            |  | 0.00        | 0                |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total ABX01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABX01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ACL097 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.24260          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ACL097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ACL097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ACL098 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.23781          |                   |            |  | 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>         |                   |
| ACL203 On 30/01/2023 Spot Bond |        |            |           |           | 0.00000            | 190.56110          |                   |            |  | 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            | 193.07181          |                   |            |  | 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            | 100.22998          |                   |            |  | 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            | 100.81764          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AECI02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AECI02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AECI04 On 21/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.95304          |                   |            |  | 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            | 101.61697          |                   |            |  | 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            | 102.81622          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AGL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AGL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AGL03 On 17/05/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.84126          |                   |            |  | 0.00        | 0                | 50,000,00         |
| <b>Total AGL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,00</b>  |
| <b>Total For AGL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,00</b>  |
| AGLG0 On 16/09/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.44487          |                   |            |  | 0.00        | 0                | 520,000,00        |
| <b>Total AGLG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>520,000,00</b> |
| <b>Total For AGLG01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>520,000,00</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   |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| AGRIA1 On 28/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.49000          |                   |            |  | 0.00        | 0                | 98,70        |
| <b>Total AGRIA1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>98,70</b> |
| <b>Total For AGRIA1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>98,70</b> |
| AGT01 On 10/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 104.59533          |                   |            |  | 0.00        | 0                |              |
| <b>Total AGT01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For AGT01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| AGT02 On 28/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 104.60825          |                   |            |  | 0.00        | 0                |              |
| <b>Total AGT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For AGT02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| AGT03 On 05/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 103.82918          |                   |            |  | 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            | 106.88453          |                   |            |  | 0.00        | 0                |              |
| <b>Total AGT04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For AGT04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| AGT05 On 16/11/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.14118          |                   |            |  | 0.00        | 0                |              |
| <b>Total AGT05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For AGT05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| AH2A11 On 18/07/2024 Spot Bond |        |            |           |           | 0.00000            | 101.53454          |                   |            |  | 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>         |              |
| AH2A21 On 18/07/2026 Spot Bond |        |            |           |           | 0.00000            | 101.57364          |                   |            |  | 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>         |              |
| AH2A31 On 18/07/2026 Spot Bond |        |            | 9.01000   | 99.63995  | 9.01000            | 99.61610           |                   |            |  | 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>         |              |
| AH2B11 On 18/07/2026 Spot Bond |        |            |           |           | 0.00000            | 101.63253          |                   |            |  | 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>         |              |
| AH2C11 On 18/07/2026 Spot Bond |        |            |           |           | 0.00000            | 101.82875          |                   |            |  | 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>         |              |
| AHF2D1 On 18/07/2026 Spot Bond |        |            |           |           | 0.00000            | 102.07387          |                   |            |  | 0.00        | 0                |              |
| <b>Total AHF2D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For AHF2D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF2O On 18/04/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.43143          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF2O2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF2O2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5A: On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.78849          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5A: On 21/08/2023 Spot Bond |        |            | 9.48500   | 103.71743 | 9.48500            | 103.69131          |                   |            |  | 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            | 100.90753          |                   |            |  | 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            | 100.81939          |                   |            |  | 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            | 100.86057          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5D On 21/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.39252          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF6A: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.24268          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF6A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF6A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF6A: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.75235          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF6A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF6A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF6B On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.81927          |                   |            |  | 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            | 100.86043          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF6C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF6C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF6D On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.14784          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <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            | 100.89428          |                   |            |  | 0.00        | 0                |                     |
| <b>Total AHF7A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For AHF7A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| AHF7A:On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.96406          |                   |            |  | 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            | 100.83985          |                   |            |  | 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            | 100.82441          |                   |            |  | 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            | 100.88098          |                   |            |  | 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            | 100.86145          |                   |            |  | 0.00        | 0                |                     |
| <b>Total AHF7C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For AHF7C2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| AHF7D On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.62470          |                   |            |  | 0.00        | 0                |                     |
| <b>Total AHF7D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For AHF7D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| AHF7D:On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.17853          |                   |            |  | 0.00        | 0                |                     |
| <b>Total AHF7D2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For AHF7D2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| AIR02 On 30/04/2023 Spot Bond |        |            | 8.35000   | 102.98917 | 8.35000            | 102.96625          |                   |            |  | 0.00        | 0                | 1,560,000,00        |
| <b>Total AIR02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,560,000,00</b> |
| <b>Total For AIR02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,560,000,00</b> |
| AIR04 On 29/05/2024 Spot Bond |        |            | 10.20000  | 99.55341  | 10.20000           | 99.52605           |                   |            |  | 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 |        |            | 12.05500  | 90.94568  | 12.05500           | 90.91627           |                   |            |  | 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>         |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| AIRF02 On 16/11/2027 Spot Bond |        |            |           |           | 0.00000            | 100.99389          |                   |            |  | 0.00        | 0                |            |
| <b>Total AIRF02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AIRF02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AIRF03 On 16/11/2029 Spot Bond |        |            |           |           | 0.00000            | 101.03104          |                   |            |  | 0.00        | 0                |            |
| <b>Total AIRF03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AIRF03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AIRF04 On 05/12/2032 Spot Bond |        |            |           |           | 0.00000            | 100.68189          |                   |            |  | 0.00        | 0                |            |
| <b>Total AIRF04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AIRF04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AIRL01 On 30/04/2028 Spot Bond |        |            | 6.93000   | 190.09664 | 6.93000            | 190.05529          |                   |            |  | 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>         |            |
| APF07 On 25/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.02468          |                   |            |  | 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            | 101.49539          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF14 On 22/09/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.06677          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF16 On 07/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.32664          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF18 On 22/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.89805          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN02 On 07/12/2033 Spot Bond  |        |            | 5.49000   | 247.91517 | 5.49000            | 247.87075          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN03 On 07/12/2033 Spot Bond  |        |            | 6.10000   | 214.87216 | 6.10000            | 214.83016          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN15 On 31/03/2028 Spot Bond  |        |            | 5.62000   | 203.06509 | 5.62000            | 203.02802          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For ASN154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN19: On 31/01/2038 Spot Bond |        |            | 5.45000   | 115.93348 | 5.45000            | 115.91300          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN195</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN20: On 24/08/2025 Spot Bond |        |            |           |           | 0.00000            | 103.95479          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN209 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN209</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN26: On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.25395          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN264 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN264</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN27: On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.21758          |                   |            |  | 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            | 100.95798          |                   |            |  | 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            | 100.83373          |                   |            |  | 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            | 100.81733          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN280 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN280</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN28: On 13/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.41754          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN286 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN286</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN29: On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.02436          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN291 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN291</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN30: On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.22853          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN300 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN300</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN31: On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.71642          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN310 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN310</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN31: On 31/03/2029 Spot Bond |        |            | 5.24500   | 5.24500   | 5.24500            | 112.25361          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------|
| <b>Total ASN318 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For ASN318</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| ASN318 On 28/02/2033 Spot Bond |        |            | 5.68500   | 5.68500   | 5.68500            | 103.46122          |                   |            |  | 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>         |                 |
| ASN319 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.34110          |                   |            |  | 0.00        | 0                |                 |
| <b>Total ASN327 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For ASN327</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| ASN327 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37571          |                   |            |  | 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>         |                 |
| ASN328 On 09/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.11740          |                   |            |  | 0.00        | 0                |                 |
| <b>Total ASN333 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For ASN333</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| ASN333 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 99.81381           |                   |            |  | 0.00        | 0                |                 |
| <b>Total ASN335 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For ASN335</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| ASN335 On 31/01/2038 Spot Bond |        |            | 5.56000   | 114.44365 | 5.56000            | 114.42311          |                   |            |  | 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>         |                 |
| ASN337 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.23089          |                   |            |  | 0.00        | 0                |                 |
| <b>Total ASN341 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For ASN341</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| ASN341 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 99.60523           |                   |            |  | 0.00        | 0                | 7,800,00        |
| <b>Total ASN346 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,800,00</b> |
| <b>Total For ASN346</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,800,00</b> |
| ASN346 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.35104          |                   |            |  | 0.00        | 0                |                 |
| <b>Total ASN351 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For ASN351</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| ASN351 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.22486          |                   |            |  | 0.00        | 0                |                 |
| <b>Total ASN354 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For ASN354</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| ASN354 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.22486          |                   |            |  | 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>         |                 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN36: On 30/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.72722          |                   |            |  | 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            | 100.40117          |                   |            |  | 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            | 100.36507          |                   |            |  | 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            | 100.76321          |                   |            |  | 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            | 102.05379          |                   |            |  | 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 15/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.35258          |                   |            |  | 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 15/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.35258          |                   |            |  | 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 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.52719          |                   |            |  | 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>         |            |
| ASN39: On 17/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.24971          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN399 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN399</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN40: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.22240          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN409 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN409</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN41: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.24647          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN415 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN415</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN41: On 05/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.58640          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN419 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For ASN419</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN42 On 29/10/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN420 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN420</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN42 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 102.99043          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN421 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN421</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN44 On 22/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.02779          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN449 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN449</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN45 On 23/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.03086          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN450 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN450</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN45 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.39505          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN458 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN458</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN45 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.20821          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN459 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN459</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN46 On 17/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.54059          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN460 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN460</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN46 On 17/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.55056          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN461 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN461</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN46 On 31/01/2023 Spot Bond |        |            | 9.94500   | 9.94500   | 9.94500            | 103.76452          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN469 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN469</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN47 On 31/08/2024 Spot Bond |        |            | 11.05000  | 11.05000  | 11.05000           | 103.36650          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN470 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN470</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN47 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.19675          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN471 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN471</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN47 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.33725          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 100.81405          |                   |            |  | 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            | 100.36123          |                   |            |  | 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            | 116.56900          |                   |            |  | 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 |        |            | 10.83500  | 10.83500  | 10.83500           | 103.10537          |                   |            |  | 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>         |            |
| ASN486 On 01/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.76976          |                   |            |  | 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>         |            |
| ASN489 On 15/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.34953          |                   |            |  | 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>         |            |
| ASN497 On 15/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.34953          |                   |            |  | 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>         |            |
| ASN498 On 28/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.22017          |                   |            |  | 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>         |            |
| ASN507 On 21/12/2026 Spot Bond |        |            | 10.40500  | 95.73634  | 10.40500           | 95.70966           |                   |            |  | 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>         |            |
| ASN508 On 21/12/2026 Spot Bond |        |            | 9.58500   | 95.64241  | 9.58500            | 95.61781           |                   |            |  | 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>         |            |
| ASN509 On 21/12/2026 Spot Bond |        |            | 10.13500  | 94.51027  | 10.13500           | 94.48459           |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| ASN51: On 21/12/2026 Spot Bond |        |            | 10.13500  | 94.51027  | 10.13500           | 94.48459           |                   |            |  | 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 31/07/2024 Spot Bond |        |            | 8.71000   | 104.31132 | 8.71000            | 104.28715          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN522 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN522</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN52: On 31/07/2024 Spot Bond |        |            | 10.66000  | 105.09931 | 10.66000           | 105.06966          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN525 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN525</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN53: On 31/07/2024 Spot Bond |        |            | 10.61000  | 105.07912 | 10.61000           | 105.04961          |                   |            |  | 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 |        |            | 10.11000  | 104.71041 | 10.11000           | 104.68235          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN532 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN532</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN53: On 31/01/2024 Spot Bond |        |            | 10.11000  | 104.71041 | 10.11000           | 104.68235          |                   |            |  | 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            | 99.87147           |                   |            |  | 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            | 101.30281          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN541 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN541</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN54: On 31/07/2023 Spot Bond |        |            | 10.74500  | 104.27782 | 10.74500           | 104.24817          |                   |            |  | 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 |        |            | 10.83500  | 102.51534 | 10.83500           | 103.90978          |                   |            |  | 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 |        |            | 10.69500  | 104.19259 | 10.69500           | 104.16310          |                   |            |  | 0.00        | 0                | 49,000,00        |
| <b>Total ASN558 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>49,000,00</b> |
| <b>Total For ASN558</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>49,000,00</b> |
| ASN56: On 05/02/2024 Spot Bond |        |            |           |           | 0.00000            | 102.41158          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN560 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For ASN560</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN560 On 24/04/2025 Spot Bond |        |            |           |           | 0.00000            | 101.53478          |                   |            |  | 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>         |              |
| ASN568 On 04/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.60772          |                   |            |  | 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>         |              |
| ASN569 On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 109.10698          |                   |            |  | 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>         |              |
| ASN575 On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 109.04453          |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN580 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN580</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN580 On 18/03/2024 Spot Bond |        |            |           |           | 0.00000            | 94.76912           |                   |            |  | 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>         |              |
| ASN587 On 31/01/2023 Spot Bond |        |            | 9.77000   | 103.72157 | 9.77000            | 103.69405          |                   |            |  | 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>         |              |
| ASN595 On 11/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.73727          |                   |            |  | 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>         |              |
| ASN596 On 17/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.65016          |                   |            |  | 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>         |              |
| ASN597 On 24/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.35710          |                   |            |  | 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>         |              |
| ASN600 On 23/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.47581          |                   |            |  | 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>         |              |
| ASN601 On 28/02/2031 Spot Bond |        |            |           |           | 0.00000            | 100.88865          |                   |            |  | 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>         |              |
| ASN602 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.36011          |                   |            |  | 0.00        | 0                |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN607 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN607</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN610 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.50315          |                   |            |  | 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 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.87068           |                   |            |  | 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>         |            |
| ASN612 On 06/05/2024 Spot Bond |        |            |           |           | 0.00000            | 94.11940           |                   |            |  | 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            | 100.20586          |                   |            |  | 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>         |            |
| ASN615 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.93670          |                   |            |  | 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>         |            |
| ASN618 On 11/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.27710          |                   |            |  | 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>         |            |
| ASN620 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.19880          |                   |            |  | 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>         |            |
| ASN625 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.85951          |                   |            |  | 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>         |            |
| ASN628 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 99.87639           |                   |            |  | 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            | 100.24414          |                   |            |  | 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            | 100.25965          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN63: On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.66402          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN635 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN635</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN64: On 06/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.42665          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN644 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN644</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN64: On 12/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.45882          |                   |            |  | 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            | 99.73867           |                   |            |  | 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            | 99.86343           |                   |            |  | 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            | 100.79453          |                   |            |  | 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            | 100.87603          |                   |            |  | 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            | 100.87755          |                   |            |  | 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            | 99.99990           |                   |            |  | 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            | 100.25223          |                   |            |  | 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            | 100.25941          |                   |            |  | 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            | 100.86125          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN683 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For ASN683</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN68: On 22/06/2026 Spot Bond |        |            |           |           | 0.00000            | 95.73139           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN684 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN684</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN68: On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 99.86396           |                   |            |  | 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>         |            |
| ASN69: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.29078          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN692 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN692</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN69: On 31/07/2026 Spot Bond |        |            |           |           | 0.00000            | 101.44417          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN693 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN693</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN69: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.61902          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN694 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN694</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN69: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.44388          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN695 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN695</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN70: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.23545          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN700 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN700</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN70: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.23665          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN702 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN702</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN70: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.63049          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN703 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN703</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN70: On 09/11/2026 Spot Bond |        |            |           |           | 0.00000            | 101.13889          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN707 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN707</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN71: On 04/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.39523          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN713 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN713</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN71: On 19/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.92732          |                   |            |  | 0.00        | 0                |            |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN714 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN714</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN714: On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 99.86211           |                   |            |  | 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>         |            |
| ASN715: On 15/09/2033 Spot Bond |        |            |           |           | 0.00000            | 100.43813          |                   |            |  | 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>         |            |
| ASN716: On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 99.97770           |                   |            |  | 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>         |            |
| ASN718: On 12/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.43828          |                   |            |  | 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>         |            |
| ASN721: On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.63172          |                   |            |  | 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>         |            |
| ASN733: On 31/07/2026 Spot Bond |        |            |           |           | 0.00000            | 101.40728          |                   |            |  | 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>         |            |
| ASN735: On 28/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.80506          |                   |            |  | 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>         |            |
| ASN736: On 31/03/2026 Spot Bond |        |            |           |           | 0.00000            | 99.86274           |                   |            |  | 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>         |            |
| ASN737: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.22945          |                   |            |  | 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>         |            |
| ASN742: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.23185          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN746 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN746</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN746: On 25/11/2024 Spot Bond |        |            |           |           | 0.00000            | 96.22227           |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN74: On 31/10/2026 Spot Bond |        |            |           |           | 0.00000            | 101.35087          |                   |            |  | 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>         |            |
| ASN76: On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.24361          |                   |            |  | 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            | 100.23403          |                   |            |  | 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>         |            |
| ASN78: On 21/12/2026 Spot Bond |        |            | 9.83884   | 9.83884   | 9.83884            | 102.35943          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN783 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN783</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN79: On 15/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.43829          |                   |            |  | 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 31/01/2024 Spot Bond |        |            | 10.25500  | 10.25500  | 10.25500           | 104.11109          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN796 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN796</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN80: On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 101.48716          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN803 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN803</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN80: On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 101.34288          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN804 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN804</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN80: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.34450          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN806 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN806</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN80: On 15/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.53604           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN807 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN807</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN80: On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.18874          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN808 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN808</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN81: On 06/04/2025 Spot Bond |        |            |           |           | 0.00000            | 99.78482           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN818 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For ASN818</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN82: On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 99.87825           |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN820 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN820</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN82: On 08/04/2025 Spot Bond |        |            |           |           | 0.00000            | 99.75039           |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN821 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN821</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN82: On 08/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.16473          |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN822 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN822</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN82: On 31/01/2037 Spot Bond |        |            |           |           | 0.00000            | 100.04570          |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN823 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN823</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN82: On 08/04/2025 Spot Bond |        |            |           |           | 0.00000            | 99.73982           |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN824 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN824</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN82: On 08/04/2025 Spot Bond |        |            |           |           | 0.00000            | 99.70000           |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN825 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN825</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN82: On 08/04/2025 Spot Bond |        |            |           |           | 0.00000            | 99.70058           |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN826 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN826</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN83: On 14/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.96387          |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN831 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN831</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN83: On 14/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.74610          |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN832 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN832</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN83: On 14/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.74610          |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN833 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN833</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN83: On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.48728          |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN834 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN834</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN83: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.28712          |                   |            |  | 0.00        | 0                |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN837 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN837</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN837 On 21/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.52595          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN838 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN838</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN838 On 21/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.51655          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN839 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN839</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN839 On 21/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.51655          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN840 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN840</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN840 On 22/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.51909          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN841 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN841</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN841 On 25/04/2042 Spot Bond |        |            |           |           | 0.00000            | 110.86869          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN842 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN842</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN842 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN845 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN845</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN845 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN846 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN846</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN846 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN847 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN847</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN847 On 29/04/2025 Spot Bond |        |            |           |           | 0.00000            | 101.46574          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN848 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN848</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN848 On 29/04/2025 Spot Bond |        |            |           |           | 0.00000            | 101.45772          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN849 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN849</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN849 On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.22954          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN851 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN851</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN85: On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.23450          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN852 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN852</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN85: On 31/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.80513          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN856 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN856</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN85: On 19/01/2027 Spot Bond |        |            |           |           | 0.00000            | 101.73695          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN857 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN857</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86: On 01/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN860 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN860</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86: On 29/10/2025 Spot Bond |        |            |           |           | 0.00000            | 101.33729          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN861 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN861</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86: On 25/04/2042 Spot Bond |        |            |           |           | 0.00000            | 112.80755          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN862 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN862</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86: On 31/07/2026 Spot Bond |        |            |           |           | 0.00000            | 105.69414          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN863 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN863</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86: On 09/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.50052          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN864 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN864</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86: On 09/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.50052          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN865 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN865</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86: On 09/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.44406          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN866 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN866</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86: On 14/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.38063          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN867 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN867</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86: On 14/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.38063          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN868 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For ASN868</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN86: On 30/09/2027 Spot Bond |        |            |           |           | 0.00000            | 99.86597           |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN869 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN869</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN87: On 21/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.19627          |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN872 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN872</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN87: On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.26075          |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN878 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN878</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN88: On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.25836          |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN880 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN880</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN88: On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.30179          |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN881 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN881</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN88: On 09/03/2028 Spot Bond |        |            |           |           | 0.00000            | 100.52065          |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN885 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN885</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN88: On 18/04/2029 Spot Bond |        |            |           |           | 0.00000            | 101.68659          |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN886 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN886</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN88: On 29/06/2028 Spot Bond |        |            |           |           | 0.00000            | 99.99978           |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN887 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN887</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN88: On 15/09/2028 Spot Bond |        |            |           |           | 0.00000            | 100.37714          |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN888 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN888</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN88: On 31/01/2024 Spot Bond |        |            | 11.28500  | 109.82923 | 11.28500           | 105.06500          |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN889 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN889</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN90: On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.25596          |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN902 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN902</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN90: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.26271          |                   |            |  | 0.00        | 0                |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN903 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN903</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN90: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.22705          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN904 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN904</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN91: On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 100.82073          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN913 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN913</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN91: On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.83632          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN915 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN915</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN91: On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 100.82073          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN916 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN916</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN91: On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 100.80514          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN917 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN917</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN91: On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.81294          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN918 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN918</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN91: On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.82463          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN919 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN919</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN92: On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.81294          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN920 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN920</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN92: On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.82463          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN921 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN921</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN93: On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.27353          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN930 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN930</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN93: On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.28096          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN932 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN932</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN93: On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.24859          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN934 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN934</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN93: On 06/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.62848          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN935 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN935</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN93: On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.37413          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN936 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN936</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN93: On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.26682          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN937 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN937</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN93: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.40221          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN938 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN938</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN94: On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.25123          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN940 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN940</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN94: On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.24234          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN941 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN941</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN94: On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.23421          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN943 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN943</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN94: On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.27880          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN944 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN944</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN94: On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.22774          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN948 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN948</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN95: On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.22954          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN950 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN950</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN95: On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.80514          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN951 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For ASN951</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN95: On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 101.39455          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN952 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN952</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN95: On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.26323          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN953 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN953</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN95: On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.23613          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN954 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN954</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN95: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.22240          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN955 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN955</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN96: On 30/09/2027 Spot Bond |        |            |           |           | 0.00000            | 99.87257           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN960 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN960</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN96: On 07/12/2027 Spot Bond |        |            |           |           | 0.00000            | 66.99500           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN964 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN964</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW29 On 22/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.92822          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAW29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW33 On 13/10/2023 Spot Bond  |        |            | 7.29500   | 100.44517 | 7.29500            | 100.42540          |                   |            |  | 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            | 102.59630          |                   |            |  | 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            | 101.49259          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAW36 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW36</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW37 On 12/07/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.66644          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAW37 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW37</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW38 On 12/07/2027 Spot Bond  |        |            |           |           | 0.00000            | 102.00173          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total BAW38 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW38</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAWGL On 22/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.78646          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAWGL1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAWGL1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAWGL On 22/08/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.94439          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAWGL2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAWGL2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA72 On 31/03/2026 Spot Bond |        |            | 12.03500  | 12.03500  | 12.03500           | 103.34808          |                   |            |  | 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>         |            |
| BAYA74 On 01/07/2024 Spot Bond |        |            |           |           | 0.00000            | 99.24757           |                   |            |  | 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>         |            |
| BAYA76 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.88013           |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA78 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA78</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA79 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.05158          |                   |            |  | 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            | 99.35578           |                   |            |  | 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>         |            |
| BAYA82 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 99.99280           |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA82 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA82</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA84 On 31/12/2023 Spot Bond |        |            |           |           | 0.00000            | 99.83917           |                   |            |  | 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>         |            |
| BAYA87 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 99.95422           |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA88 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 102.05410          |                   |            |  | 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>         |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BAYA8 On 30/06/2024 Spot Bond |        |            |           |           | 0.00000            | 98.26953           |                   |            |  | 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>         |            |
| BAYA9 On 30/06/2024 Spot Bond |        |            |           |           | 0.00000            | 99.96495           |                   |            |  | 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>         |            |
| BAYA9 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 99.85003           |                   |            |  | 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>         |            |
| BAYA9 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 99.84623           |                   |            |  | 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>         |            |
| BAYA9 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 99.84951           |                   |            |  | 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>         |            |
| BAYA9 On 30/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.71703          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA94 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA94</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA9 On 30/06/2025 Spot Bond |        |            |           |           | 0.00000            | 99.85098           |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA95 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA95</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA9 On 30/09/2025 Spot Bond |        |            |           |           | 0.00000            | 99.04233           |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA96 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA96</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA9 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 99.84031           |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA97 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA97</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA9 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 99.83941           |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA98 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA98</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA9 On 30/09/2027 Spot Bond |        |            |           |           | 0.00000            | 99.84428           |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA99 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA99</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB1 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 99.82300           |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB13 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For BAYB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BAYB1: On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 99.99332           |                   |            |  | 0.00        | 0                |              |
| <b>Total BAYB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BAYB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BAYB1: On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 99.82010           |                   |            |  | 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>         |              |
| BAYB2: On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 99.82335           |                   |            |  | 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>         |              |
| BAYB2: On 30/06/2025 Spot Bond |        |            |           |           | 0.00000            | 99.82490           |                   |            |  | 0.00        | 0                |              |
| <b>Total BAYB22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BAYB22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BAYB2: On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 99.82300           |                   |            |  | 0.00        | 0                |              |
| <b>Total BAYB23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BAYB23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BAYB2: On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 99.82335           |                   |            |  | 0.00        | 0                |              |
| <b>Total BAYB24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BAYB24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BAYB2: On 30/09/2025 Spot Bond |        |            |           |           | 0.00000            | 99.81685           |                   |            |  | 0.00        | 0                |              |
| <b>Total BAYB25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BAYB25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BD030: On 18/04/2028 Spot Bond |        |            | 9.14000   | 9.14000   | 9.14000            | 97.37265           |                   |            |  | 0.00        | 0                |              |
| <b>Total BD0302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BD0302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BDX21: On 05/08/2033 Spot Bond |        |            |           |           | 0.00000            | 101.26517          |                   |            |  | 0.00        | 0                |              |
| <b>Total BDX211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BDX211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BDX33 On 08/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |              |
| <b>Total BDX33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BDX33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BDX35 On 16/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.25812          |                   |            |  | 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            | 97.14181           |                   |            |  | 0.00        | 0                |              |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| <b>Total BDX36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For BDX36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| BDX37 On 16/09/2033 Spot Bond |        |            |           |           | 0.00000            | 78.01054           |                   |            |  | 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            | 95.02999           |                   |            |  | 0.00        | 0                |                  |
| <b>Total BDX39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For BDX39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| BDX40 On 16/09/2033 Spot Bond |        |            |           |           | 0.00000            | 78.00487           |                   |            |  | 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>         |                  |
| BDX42 On 31/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.36443          |                   |            |  | 0.00        | 0                |                  |
| <b>Total BDX42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For BDX42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| BDX44 On 19/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.19718          |                   |            |  | 0.00        | 0                |                  |
| <b>Total BDX44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For BDX44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| BDX45 On 03/01/2024 Spot Bond |        |            |           |           | 0.00000            | 99.88575           |                   |            |  | 0.00        | 0                |                  |
| <b>Total BDX45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For BDX45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| BDX46 On 04/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.20183          |                   |            |  | 0.00        | 0                |                  |
| <b>Total BDX46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For BDX46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| BDX47 On 03/01/2024 Spot Bond |        |            |           |           | 0.00000            | 99.88441           |                   |            |  | 0.00        | 0                |                  |
| <b>Total BDX47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For BDX47</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| BGL17 On 14/08/2024 Spot Bond |        |            |           |           | 0.00000            | 103.96296          |                   |            |  | 0.00        | 0                |                  |
| <b>Total BGL17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For BGL17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| BGL19 On 29/09/2024 Spot Bond |        |            |           |           | 0.00000            | 102.88478          |                   |            |  | 0.00        | 0                | 40,000,00        |
| <b>Total BGL19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>40,000,00</b> |
| <b>Total For BGL19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>40,000,00</b> |
| BID10 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.31206          |                   |            |  | 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>         |                  |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BID11 On 15/11/2023 Spot Bond |        |            | 8.39000   | 102.17650 | 8.39000            | 102.15331          |                   |            |  | 0.00        | 0                |            |
| <b>Total BID11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BID11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BID13 On 14/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.76310          |                   |            |  | 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>         |            |
| BID15 On 28/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.60694          |                   |            |  | 0.00        | 0                |            |
| <b>Total BID15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BID15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BID16 On 24/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02215          |                   |            |  | 0.00        | 0                |            |
| <b>Total BID16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BID16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BID17 On 24/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.02269          |                   |            |  | 0.00        | 0                |            |
| <b>Total BID17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BID17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BNPP0 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.43928          |                   |            |  | 0.00        | 0                |            |
| <b>Total BNPP01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BNPP01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BNPP0 On 12/10/2028 Spot Bond |        |            |           |           | 0.00000            | 101.93265          |                   |            |  | 0.00        | 0                |            |
| <b>Total BNPP02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BNPP02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BNPP0 On 21/02/2023 Spot Bond |        |            |           |           | 0.00000            | 98.28800           |                   |            |  | 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            | 94.44000           |                   |            |  | 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            | 66.77700           |                   |            |  | 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            | 48.51700           |                   |            |  | 0.00        | 0                |            |
| <b>Total BNPP09 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BNPP09</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BNPP1 On 05/07/2027 Spot Bond |        |            |           |           | 0.00000            | 54.25000           |                   |            |  | 0.00        | 0                |            |
| <b>Total BNPP13 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total For BNPP13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| BPPF1: On 09/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.90171          |                   |            |  | 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>         |                     |
| BPPF2: On 19/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.72514          |                   |            |  | 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            | 100.76439          |                   |            |  | 0.00        | 0                |                     |
| <b>Total BPPF21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For BPPF21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| BPPF2: On 16/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.89973          |                   |            |  | 0.00        | 0                |                     |
| <b>Total BPPF23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For BPPF23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| BPPF2: On 12/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.80067          |                   |            |  | 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>         |                     |
| BPPF3: On 03/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.18637          |                   |            |  | 0.00        | 0                |                     |
| <b>Total BPPF30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For BPPF30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| BPPF3: On 24/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.85642          |                   |            |  | 0.00        | 0                | 5,001,900,00        |
| <b>Total BPPF32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,001,900,00</b> |
| <b>Total For BPPF32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,001,900,00</b> |
| BPPF3: On 10/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.05747          |                   |            |  | 0.00        | 0                |                     |
| <b>Total BPPF34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For BPPF34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| BPPF3: On 03/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.92443          |                   |            |  | 0.00        | 0                |                     |
| <b>Total BPPF35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For BPPF35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| BPPF3: On 11/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.91709          |                   |            |  | 0.00        | 0                |                     |
| <b>Total BPPF36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For BPPF36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| BWZJ2: On 19/11/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total BWZJ23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For BWZJ23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| BWZJ2: On 29/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00002          |                   |            |  | 0.00        | 0                |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                | Contracts Traded     | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|------------|
| <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            | 101.43340          |                   |            |                              | 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>             |            |
| BYA10C On 30/09/2026 Spot Bond |        |            |           |           | 0.00000            | 99.84755           |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total BYA100 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For BYA100</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| BYA101 On 30/09/2025 Spot Bond |        |            |           |           | 0.00000            | 99.85083           |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total BYA101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For BYA101</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| CBL29 On 30/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.11641          |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total CBL29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For CBL29</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| CBL30 On 02/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.05983          |                   |            |                              | 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>             |            |
| CBL31 On 21/11/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.74093          |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total CBL31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For CBL31</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| CCT01 On 23/06/2023 Spot Bond  |        |            | 8.63500   | 102.05966 | 8.63500            | 102.03648          |                   |            | 34,540,000,000,000.00        | 4,000,000,000        | 1,000,000,000        |            |
| <b>Total CCT01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>14,540,000,000,000.00</b> | <b>4,000,000,000</b> | <b>1,000,000,000</b> |            |
| <b>Total For CCT01</b>         |        |            |           |           |                    |                    |                   |            | <b>14,540,000,000,000.00</b> | <b>4,000,000,000</b> | <b>1,000,000,000</b> |            |
| CCT02 On 12/06/2024 Spot Bond  |        |            | 8.93500   | 104.13502 | 8.93500            | 104.11002          |                   |            | 0.00                         | 0                    | 10,000,000           |            |
| <b>Total CCT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>10,000,000</b>    |            |
| <b>Total For CCT02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>10,000,000</b>    |            |
| CCT03 On 15/03/2025 Spot Bond  |        |            | 9.48500   | 106.50303 | 9.48500            | 106.47576          |                   |            | 0.00                         | 0                    | 350,000,000          |            |
| <b>Total CCT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>350,000,000</b>   |            |
| <b>Total For CCT03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>350,000,000</b>   |            |
| CCT04 On 17/07/2027 Spot Bond  |        |            | 10.52500  | 10.52500  | 10.52500           | 103.28951          |                   |            | 0.00                         | 0                    |                      |            |
| <b>Total CCT04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |            |
| <b>Total For CCT04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |            |
| CGR42 On 03/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.62761          |                   |            | 0.00                         | 0                    |                      |            |
| <b>Total CGR42 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |            |
| <b>Total For CGR42</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CGR46 On 28/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.93982          |                   |            |  | 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            | 100.98542          |                   |            |  | 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            | 101.88747          |                   |            |  | 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            | 101.97698          |                   |            |  | 0.00        | 0                |            |
| <b>Total CGR51 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CGR51</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CGR52 On 30/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 99.96960           |                   |            |  | 0.00        | 0                |            |
| <b>Total CGR52 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CGR52</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN315 On 20/03/2023 Spot Bond |        |            | 4.77000   | 103.94577 | 4.77000            | 102.81400          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN315 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN315</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN317 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 102.67600          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN317 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN317</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN345 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.18297          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN345 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN345</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN362 On 20/03/2024 Spot Bond |        |            | 9.40500   | 104.20589 | 9.40500            | 104.17944          |                   |            |  | 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   | 108.43756 | 8.70700            | 106.67400          |                   |            |  | 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            | 101.43464          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN366 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN366</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN37 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 102.67491          |                   |            |  | 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>         |            |
| CLN37 On 20/03/2024 Spot Bond |        |            | 11.12500  | 102.26826 | 11.12500           | 102.23767          |                   |            |  | 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>         |            |
| CLN38 On 20/09/2024 Spot Bond |        |            | 6.50000   | 112.21071 | 6.50000            | 105.69800          |                   |            |  | 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>         |            |
| CLN38 On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 104.89100          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN385 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN385</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN45 On 31/01/2025 Spot Bond |        |            | 6.46000   | 156.57918 | 6.46000            | 156.54737          |                   |            |  | 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 |        |            | 8.57000   | 150.23485 | 8.57000            | 150.19603          |                   |            |  | 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>         |            |
| CLN49 On 04/09/2024 Spot Bond |        |            | 9.05000   | 104.78370 | 9.05000            | 104.75808          |                   |            |  | 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            | 101.88161          |                   |            |  | 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 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.95778          |                   |            |  | 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            | 101.61995          |                   |            |  | 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>         |            |
| CLN51 On 15/03/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36538          |                   |            |  | 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>         |            |
| CLN51 On 30/04/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.32908          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN517 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN517</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN517 On 25/11/2024 Spot Bond |        |            |           |           | 0.00000            | 99.90886           |                   |            |  | 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>         |            |
| CLN518 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.42466          |                   |            |  | 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>         |            |
| CLN520 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.76692          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN522 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN522</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN522 On 09/03/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.46785          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN524 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN524</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN524 On 24/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.67177          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN525 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN525</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN525 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.52689          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN526 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN526</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN526 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.45736          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN527 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN527</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN527 On 25/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.25076          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN528 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN528</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN528 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.42466          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN531 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN531</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN531 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.24067          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN533 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN533</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN533 On 18/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.69163          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN53 On 18/07/2025 Spot Bond |        |            | 10.36500  | 104.59555 | 10.36500           | 104.56683          |                   |            |  | 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            | 101.33015          |                   |            |  | 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            | 101.44680          |                   |            |  | 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            | 101.88688          |                   |            |  | 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            | 155.71300          |                   |            |  | 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 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 102.84706          |                   |            |  | 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 |        |            | 9.83500   | 104.09746 | 9.83500            | 104.07031          |                   |            |  | 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 |        |            | 9.88500   | 102.89348 | 9.88500            | 102.86606          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN547 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN547</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN54 On 12/11/2025 Spot Bond |        |            | 9.97500   | 101.77488 | 9.97500            | 101.74751          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN548 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN548</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN55 On 18/04/2028 Spot Bond |        |            | 10.02500  | 10.02500  | 10.02500           | 318.19878          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN55 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 98.81318           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN553 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN553</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN55 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.07060           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN554 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For CLN554</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN554 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.00681          |                   |            |  | 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            | 100.97686          |                   |            |  | 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            | 100.77336          |                   |            |  | 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            | 102.03612          |                   |            |  | 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            | 129.62300          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN560 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN560</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN560 On 11/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.07876          |                   |            |  | 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 |        |            | 10.33500  | 100.94097 | 10.33500           | 100.86934          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN562 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN562</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN562 On 12/11/2025 Spot Bond |        |            | 9.83500   | 102.11875 | 9.83500            | 102.09167          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN563 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN563</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN563 On 08/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.34956          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN564 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN564</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN564 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.87004          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN565 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN565</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN565 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 103.21735          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN566 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN566</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN566 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.61168          |                   |            |  | 0.00        | 0                |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN567 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN567</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN567 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.03320          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN568 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN568</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN568 On 12/11/2025 Spot Bond |        |            | 10.06500  | 101.09229 | 10.06500           | 101.06487          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN571 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN571</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN571 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.01349          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN572 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN572</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN572 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.03711          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN574 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN574</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN574 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.35812          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN575 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN575</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN575 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.25497          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN577 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN577</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN577 On 18/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.64232          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN578 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN578</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN578 On 02/04/2024 Spot Bond |        |            |           |           | 0.00000            | 99.87440           |                   |            |  | 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            | 101.08243          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN581 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN581</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN581 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.28602          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN583 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN583</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN583 On 18/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.65727          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN585 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.95567          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN585 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN585</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN586 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 102.40638          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN586 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN586</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN587 On 10/06/2026 Spot Bond |        |            |           |           | 0.00000            | 103.79568          |                   |            |  | 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>         |            |
| CLN589 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.25235          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN589 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN589</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN590 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 102.04904          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN590 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN590</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN591 On 05/12/2026 Spot Bond |        |            |           |           | 0.00000            | 102.04768          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN591 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN591</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN592 On 05/12/2026 Spot Bond |        |            | 4.88000   | 155.23292 | 4.88000            | 124.59417          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN592 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN592</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN593 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.06446          |                   |            |  | 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>         |            |
| CLN595 On 27/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.12727          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN595 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN595</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN596 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.76390          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN596 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN596</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN597 On 24/11/2024 Spot Bond |        |            | 9.30500   | 9.30500   | 9.30500            | 100.62178          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN597 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN597</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN598 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 99.87905           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN598 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For CLN598</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN598 On 10/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.40876          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN599 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN599</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN600 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.25235          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN600 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN600</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN601 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.25235          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN601 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN601</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN602 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.72900          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN602 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN602</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN603 On 05/08/2024 Spot Bond |        |            | 8.89000   | 8.89000   | 8.89000            | 103.24153          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN603 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN603</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN604 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.08176          |                   |            |  | 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 12/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.27127          |                   |            |  | 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            | 104.50850          |                   |            |  | 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            | 101.70772          |                   |            |  | 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            | 100.79298          |                   |            |  | 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 |        |            | 9.46500   | 101.47598 | 9.46500            | 101.45046          |                   |            |  | 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                |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN61 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN61</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN61( On 23/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.44520          |                   |            |  | 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>         |            |
| CLN611On 14/04/2026 Spot Bond  |        |            |           |           | 0.00000            | 103.66181          |                   |            |  | 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 07/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.55195          |                   |            |  | 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 22/08/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN613 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN613</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN614 On 30/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.89797          |                   |            |  | 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 20/12/2029 Spot Bond |        |            |           |           | 0.00000            | 97.45300           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN616 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN616</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN617 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.66858          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN617 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN617</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN618 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.75567          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN619 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN619</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN620 On 28/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.32230          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN620 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN620</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN621 On 28/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.74529          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN621 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN621</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN622 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 98.61900           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN623 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN623</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN624 On 25/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.46450          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN624 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN624</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN625 On 25/01/2023 Spot Bond |        |            | 7.70000   | 103.92995 | 7.70000            | 103.90815          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN625 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN625</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN626 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.90999          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN626 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN626</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN627 On 31/07/2034 Spot Bond |        |            |           |           | 0.00000            | 99.90275           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN627 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN627</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN628 On 31/07/2034 Spot Bond |        |            | 12.88000  | 62.43709  | 12.88000           | 82.22402           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN628 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN628</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN629 On 20/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.05479          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN629 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN629</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN630 On 19/08/2025 Spot Bond |        |            | 10.53500  | 101.07749 | 10.53500           | 101.04930          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN630 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN630</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN631 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.90690          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN631 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN631</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN632 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.01542          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN632 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN632</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN633 On 09/10/2034 Spot Bond |        |            |           |           | 0.00000            | 102.19498          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN633 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN633</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN634 On 09/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.10345          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN634 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN634</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN635 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 103.21201          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN635 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN635</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN635 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.78833          |                   |            |  | 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            | 100.90381          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN637 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN637</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN637 On 19/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.96599          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN638 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN638</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN638 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.96553          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN640 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN640</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN640 On 17/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.56440          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN643 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN643</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN643 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.79142          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN644 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN644</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN644 On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.24934          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN645 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN645</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN645 On 29/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.49235          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN646 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN646</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN646 On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.24961          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN647 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN647</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN647 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.01792          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN648 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN648</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN648 On 31/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.71925          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN649 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN649</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN649 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.90381          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN650 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN650</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN650 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.90381          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN652 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN652</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN652 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN654 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN654</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN654 On 22/03/2030 Spot Bond |        |            |           |           | 0.00000            | 98.82500           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN655 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN655</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN655 On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.25857          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN656 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN656</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN656 On 13/10/2026 Spot Bond |        |            |           |           | 0.00000            | 102.55274          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN657 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN657</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN657 On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.66776          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN658 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN658</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN658 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.70900          |                   |            |  | 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>         |            |
| CLN661 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.02900          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN662 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN662</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN662 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 122.60800          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN663 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN663</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN663 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 147.61500          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN664 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN664</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN664 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.85053          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN666 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 98.89288           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN666 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN666</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN667 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.03952          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN667 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN667</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN668 On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 103.13808          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN668 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN668</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN669 On 18/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.36873          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN669 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN669</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN670 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.80122          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN670 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN670</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN671 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.97581          |                   |            |  | 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>         |            |
| CLN673 On 31/01/2025 Spot Bond |        |            | 5.45647   | 159.71544 | 5.45647            | 129.75061          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN673 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN673</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN674 On 31/01/2025 Spot Bond |        |            | 5.45647   | 159.71544 | 5.45647            | 129.75145          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN674 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN674</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN676 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.99123          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN676 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN676</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN677 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.03233          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN677 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN677</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN679 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.20158          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN679 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN679</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN680 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.75817          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN680 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For CLN680</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN68 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 102.77868          |                   |            |  | 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            | 100.52529          |                   |            |  | 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            | 100.19619          |                   |            |  | 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            | 100.19963          |                   |            |  | 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            | 101.16499          |                   |            |  | 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            | 100.22294          |                   |            |  | 0.00        | 0                | 10,000,000,00        |
| <b>Total CLN687 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000,00</b> |
| <b>Total For CLN687</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000,00</b> |
| CLN68 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.22273          |                   |            |  | 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            | 102.51124          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN690 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN690</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN69 On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.05511          |                   |            |  | 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            | 100.20500          |                   |            |  | 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            | 101.14815          |                   |            |  | 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           | 87.67059           |                   |            |  | 0.00        | 0                |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN697 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <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           | 86.17199           |                   |            |  | 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            | 104.33869          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN699 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN699</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN700 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.67803          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN700 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN700</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN701 On 31/03/2024 Spot Bond |        |            | 10.86000  | 10.86000  | 10.86000           | 86.98745           |                   |            |  | 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            | 101.28638          |                   |            |  | 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>         |            |
| CLN703 On 31/08/2024 Spot Bond |        |            | 11.10000  | 11.10000  | 11.10000           | 88.22773           |                   |            |  | 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>         |            |
| CLN704 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.05287          |                   |            |  | 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>         |            |
| CLN705 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.03518          |                   |            |  | 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>         |            |
| CLN706 On 26/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.20166          |                   |            |  | 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>         |            |
| CLN707 On 31/01/2025 Spot Bond |        |            | 11.19500  | 11.19500  | 11.19500           | 84.56025           |                   |            |  | 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>         |            |
| CLN708 On 31/01/2024 Spot Bond |        |            | 11.15500  | 11.15500  | 11.15500           | 84.80136           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN711 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN711</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN711 On 11/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.38266          |                   |            |  | 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>         |            |
| CLN711 On 12/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.88520          |                   |            |  | 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>         |            |
| CLN714 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.20251          |                   |            |  | 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>         |            |
| CLN715 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.20251          |                   |            |  | 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>         |            |
| CLN716 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.20251          |                   |            |  | 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>         |            |
| CLN717 On 31/01/2024 Spot Bond |        |            | 11.35500  | 11.35500  | 11.35500           | 83.60624           |                   |            |  | 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>         |            |
| CLN719 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.39030          |                   |            |  | 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>         |            |
| CLN720 On 31/01/2037 Spot Bond |        |            | 11.52500  | 11.52500  | 11.52500           | 82.61063           |                   |            |  | 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>         |            |
| CLN721 On 31/01/2024 Spot Bond |        |            | 11.47000  | 11.47000  | 11.47000           | 82.93073           |                   |            |  | 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>         |            |
| CLN722 On 01/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.64342          |                   |            |  | 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>         |            |
| CLN723 On 31/01/2024 Spot Bond |        |            | 11.35000  | 11.35000  | 11.35000           | 83.63580           |                   |            |  | 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>         |            |
| CLN724 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.19206          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN724 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| <b>Total For CLN724</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CLN724 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.19206          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN725 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CLN725</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CLN725 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.19206          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN726 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CLN726</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CLN726 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.19419          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN727 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CLN727</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CLN727 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.19419          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN728 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CLN728</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CLN728 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.19419          |                   |            |  | 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>         |                  |
| CLN729 On 31/01/2024 Spot Bond |        |            | 10.94000  | 10.94000  | 10.94000           | 86.11557           |                   |            |  | 0.00        | 0                | 33,000,00        |
| <b>Total CLN730 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>33,000,00</b> |
| <b>Total For CLN730</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>33,000,00</b> |
| CLN730 On 31/01/2024 Spot Bond |        |            | 10.77500  | 10.77500  | 10.77500           | 87.14535           |                   |            |  | 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>         |                  |
| CLN731 On 31/07/2024 Spot Bond |        |            | 10.67500  | 10.67500  | 10.67500           | 87.77861           |                   |            |  | 0.00        | 0                | 99,000,00        |
| <b>Total CLN732 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>99,000,00</b> |
| <b>Total For CLN732</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>99,000,00</b> |
| CLN732 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.20476          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN733 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CLN733</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CLN733 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.39488          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN734 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CLN734</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CLN734 On 31/01/2023 Spot Bond |        |            | 9.25000   | 9.25000   | 9.25000            | 96.84979           |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN736 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CLN736</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CLN736 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.47344          |                   |            |  | 0.00        | 0                |                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 100.71062          |                   |            |  | 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            | 119.56500          |                   |            |  | 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            | 95.58405           |                   |            |  | 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            | 100.89352          |                   |            |  | 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            | 99.85827           |                   |            |  | 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            | 104.05552          |                   |            |  | 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            | 97.50700           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN744 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN744</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN744 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.69947          |                   |            |  | 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            | 100.83061          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN746 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN746</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN746 On 21/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.20494          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN747 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN747</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN747 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.47111          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN748 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN748</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| CLN749 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>         |                     |
| CLN750 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.41319          |                   |            |  | 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>         |                     |
| CLN751 On 01/10/2026 Spot Bond |        |            |           |           | 0.00000            | 99.88508           |                   |            |  | 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>         |                     |
| CLN752 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>         |                     |
| CLN753 On 21/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 1,000,000.00        |
| <b>Total CLN753 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000.00</b> |
| <b>Total For CLN753</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000.00</b> |
| CLN754 On 31/07/2023 Spot Bond |        |            | 7.40000   | 7.40000   | 7.40000            | 103.00614          |                   |            |  | 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>         |                     |
| CLN755 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.44386          |                   |            |  | 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>         |                     |
| CLN756 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN756 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN756</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN757 On 20/07/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN757 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN757</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN758 On 31/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN758 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN758</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN759 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.13900          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN759 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN759</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN760 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.13243          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN760 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN760</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN76 On 22/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.12619          |                   |            |  | 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            | 101.04017          |                   |            |  | 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            | 101.43092          |                   |            |  | 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 31/07/2023 Spot Bond |        |            | 9.57000   | 9.57000   | 9.57000            | 95.29503           |                   |            |  | 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 31/07/2023 Spot Bond |        |            | 7.40000   | 7.40000   | 7.40000            | 103.00614          |                   |            |  | 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            | 100.15403          |                   |            |  | 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            | 106.52112          |                   |            |  | 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            | 102.45473          |                   |            |  | 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 31/08/2023 Spot Bond |        |            | 10.39000  | 10.39000  | 10.39000           | 83.91385           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN771 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN771</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN77 On 31/08/2023 Spot Bond |        |            | 10.88000  | 10.88000  | 10.88000           | 89.53808           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 100.83374          |                   |            |  | 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            | 101.51373          |                   |            |  | 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 |        |            | 7.62000   | 7.62000   | 7.62000            | 120.82323          |                   |            |  | 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            | 100.76609          |                   |            |  | 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            | 100.87527          |                   |            |  | 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            | 101.31883          |                   |            |  | 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            | 101.32685          |                   |            |  | 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 |        |            |           |           | 0.00000            | 103.76274          |                   |            |  | 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            | 101.36693          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN783 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN783</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN783 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 101.38456          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN785 On 30/09/2026 Spot Bond |        |            |           |           | 0.00000            | 99.86596           |                   |            |  | 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>         |            |
| CLN786 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.18767          |                   |            |  | 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>         |            |
| CLN787 On 30/09/2026 Spot Bond |        |            |           |           | 0.00000            | 99.86596           |                   |            |  | 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>         |            |
| CLN788 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 109.05966          |                   |            |  | 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>         |            |
| CLN789 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 108.89233          |                   |            |  | 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>         |            |
| CLN790 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.47927          |                   |            |  | 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>         |            |
| CLN791 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 98.44700           |                   |            |  | 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>         |            |
| CLN792 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.47927          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN792 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN792</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN794 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 102.41149          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN794 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN794</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN795 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.47927          |                   |            |  | 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            | 99.86603           |                   |            |  | 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            | 101.47927          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN797 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For CLN797</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN797 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.47942          |                   |            |  | 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>         |              |
| CLN798 On 31/01/2026 Spot Bond |        |            |           |           | 0.00000            | 101.48698          |                   |            |  | 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>         |              |
| CLN799 On 31/01/2026 Spot Bond |        |            |           |           | 0.00000            | 101.48698          |                   |            |  | 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>         |              |
| CLN800 On 28/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.80896          |                   |            |  | 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>         |              |
| CLN801 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 88.87128           |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN802 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN802</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN802 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>         |              |
| CLN803 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 101.33166          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN804 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN804</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN804 On 20/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.75064          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN805 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN805</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN805 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 101.49512          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN806 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN806</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN806 On 28/02/2027 Spot Bond |        |            |           |           | 0.00000            | 100.81300          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN807 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN807</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN807 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 101.38295          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN808 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN808</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN808 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.19303          |                   |            |  | 0.00        | 0                |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN809 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN809</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN81 On 18/04/2028 Spot Bond  |        |            | 9.14000   | 97.39657  | 9.14000            | 97.37265           |                   |            |  | 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>         |            |
| CLN81 On 26/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.19398          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN810 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN810</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN811 On 21/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.71024          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN811 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN811</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN81 On 31/01/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.47927          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN815 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN815</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN81 On 31/07/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.47949          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN816 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN816</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN81 On 31/01/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.49512          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN817 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN817</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN81 On 31/01/2030 Spot Bond  |        |            |           |           | 0.00000            | 101.31884          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN818 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN818</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN81 On 31/01/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.47927          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN819 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN819</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN82 On 31/07/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.47949          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN820 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN820</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN82 On 31/05/2025 Spot Bond  |        |            |           |           | 0.00000            | 99.86604           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN821 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN821</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN82 On 28/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 98.73700           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN822 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN822</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN821 On 31/07/2029 Spot Bond |        |            |           |           | 0.00000            | 97.12100           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN823 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN823</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN824 On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.47949          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN824 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN824</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN825 On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.47949          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN825 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN825</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN826 On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 101.47915          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN826 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN826</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN827 On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.47949          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN827 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN827</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN828 On 31/08/2024 Spot Bond |        |            |           |           | 0.00000            | 89.87012           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN828 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN828</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN829 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.47927          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN829 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN829</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN830 On 31/07/2026 Spot Bond |        |            |           |           | 0.00000            | 105.66387          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN830 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN830</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN831 On 31/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.66993          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN831 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN831</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN832 On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 101.47915          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN832 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN832</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN833 On 31/01/2030 Spot Bond |        |            | 9.35500   | 9.35500   | 9.35500            | 103.05710          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN833 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN833</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN834 On 31/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.80499          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN834 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For CLN834</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN834 On 31/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.80513          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN835 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN835</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN835 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.80514          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN836 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN836</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN836 On 31/08/2029 Spot Bond |        |            |           |           | 0.00000            | 100.80504          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN837 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN837</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN837 On 31/03/2027 Spot Bond |        |            |           |           | 0.00000            | 99.86603           |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN838 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN838</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN838 On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.22786          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN839 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN839</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN839 On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 99.86635           |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN840 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN840</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN840 On 20/07/2026 Spot Bond |        |            |           |           | 0.00000            | 96.66600           |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN841 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN841</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN841 On 20/07/2026 Spot Bond |        |            |           |           | 0.00000            | 96.03100           |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN842 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN842</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN842 On 20/07/2026 Spot Bond |        |            |           |           | 0.00000            | 96.15300           |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN843 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN843</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN843 On 07/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.54292          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN844 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN844</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN844 On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 99.88166           |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN845 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN845</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN845 On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 99.88047           |                   |            |  | 0.00        | 0                |              |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN846 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN846</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN847 On 31/03/2025 Spot Bond |        |            |           |           | 0.00000            | 99.86604           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN847 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN847</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN848 On 31/03/2027 Spot Bond |        |            |           |           | 0.00000            | 99.86603           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN848 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN848</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN849 On 31/03/2029 Spot Bond |        |            |           |           | 0.00000            | 99.86567           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN849 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN849</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN850 On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.58367          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN850 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN850</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN851 On 27/09/2028 Spot Bond |        |            |           |           | 0.00000            | 100.02986          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN851 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN851</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN852 On 20/07/2027 Spot Bond |        |            |           |           | 0.00000            | 100.22954          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN852 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN852</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN853 On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.23964          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN853 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN853</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN854 On 20/07/2027 Spot Bond |        |            |           |           | 0.00000            | 100.25476          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN854 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN854</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN855 On 20/07/2027 Spot Bond |        |            |           |           | 0.00000            | 100.25955          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN855 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN855</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN856 On 23/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.16282          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN856 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN856</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN857 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 102.25002          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN857 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN857</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN856 On 28/02/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 85.69026           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN858 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN858</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN860 On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.47949          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN860 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN860</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN861 On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.24156          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN861 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN861</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN862 On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.22714          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN862 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN862</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN863 On 09/03/2028 Spot Bond |        |            |           |           | 0.00000            | 100.50211          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN863 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN863</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN864 On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 115.32705          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN864 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN864</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN865 On 20/12/2029 Spot Bond |        |            | 12.81000  | 12.81000  | 12.81000           | 102.27000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN865 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN865</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN866 On 22/06/2030 Spot Bond |        |            | 14.48000  | 14.48000  | 14.48000           | 103.84800          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN866 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN866</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN867 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.64745          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN867 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN867</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN868 On 31/07/2023 Spot Bond |        |            | 7.00000   | 7.00000   | 7.00000            | 88.51479           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN868 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN868</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN869 On 15/07/2029 Spot Bond |        |            |           |           | 0.00000            | 101.28692          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN869 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN869</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN870 On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 101.30283          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN870 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN870</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN87 On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 101.29481          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN871 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN871</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN87 On 30/09/2029 Spot Bond |        |            | 11.25000  | 11.25000  | 11.25000           | 85.00560           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN872 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN872</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN87 On 31/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.80499          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN873 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN873</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN87 On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.23315          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN874 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN874</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN87 On 29/10/2025 Spot Bond |        |            |           |           | 0.00000            | 101.85833          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN875 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN875</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN87 On 29/10/2025 Spot Bond |        |            |           |           | 0.00000            | 101.85833          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN876 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN876</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN87 On 24/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.30107          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN877 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN877</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN87 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.28356          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN878 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN878</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN87 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 99.87905           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN879 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN879</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN88 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 99.87972           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN880 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN880</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN88 On 31/07/2024 Spot Bond |        |            | 10.86000  | 10.86000  | 10.86000           | 86.61253           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN881 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN881</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN88 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.27875          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN882 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN882</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN882 On 31/07/2024 Spot Bond |        |            | 11.06000  | 11.06000  | 11.06000           | 85.37825           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN883 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN883</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN883 On 31/07/2024 Spot Bond |        |            | 11.26000  | 11.26000  | 11.26000           | 84.17067           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN884 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN884</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN884 On 31/07/2024 Spot Bond |        |            | 11.26000  | 11.26000  | 11.26000           | 84.17067           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN885 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN885</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN885 On 31/07/2024 Spot Bond |        |            | 11.29000  | 11.29000  | 11.29000           | 83.99180           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN886 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN886</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN886 On 31/07/2024 Spot Bond |        |            | 11.26500  | 11.26500  | 11.26500           | 84.14082           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN887 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN887</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN887 On 15/09/2027 Spot Bond |        |            | 5.73000   | 5.73000   | 5.73000            | 123.02682          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN888 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN888</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN888 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN889 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN889</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN889 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.25363          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN890 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN890</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN890 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN891 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN891</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN891 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.24114          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN892 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN892</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN892 On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.47949          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN893 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN893</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN894 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.23469          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN894 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN894</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN895 On 31/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.80499          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN895 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN895</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN896 On 30/09/2027 Spot Bond |        |            |           |           | 0.00000            | 99.86597           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN896 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN896</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN897 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 99.88505           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN897 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN897</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN898 On 31/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN898 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN898</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN899 On 30/09/2024 Spot Bond |        |            | 11.51500  | 11.51500  | 11.51500           | 66.14957           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN899 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN899</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN900 On 30/09/2024 Spot Bond |        |            | 11.61500  | 11.61500  | 11.61500           | 65.65763           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN900 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN900</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN901 On 20/12/2027 Spot Bond |        |            | 11.40500  | 11.40500  | 11.40500           | 102.87582          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN901 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN901</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN902 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.63700          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN902 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN902</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN903 On 20/12/2027 Spot Bond |        |            | 10.92000  | 10.92000  | 10.92000           | 101.34049          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN903 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN903</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN904 On 15/09/2029 Spot Bond |        |            |           |           | 0.00000            | 100.40814          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN904 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN904</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN905 On 20/12/2029 Spot Bond |        |            |           |           | 0.00000            | 100.26911          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN905 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total For CLN905</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN905 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.25195          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN906 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN906</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN906 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.31537          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN907 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN907</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN907 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.35800          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN908 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN908</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN908 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 99.17800           |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN909 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN909</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN909 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.39248          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN910 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN910</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN910 On 06/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 5,000,000.00        |
| <b>Total CLN911 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,000,000.00</b> |
| <b>Total For CLN911</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,000,000.00</b> |
| COJ05 On 05/06/2023 Spot Bond  |        |            | 10.02000  | 101.71846 | 10.02000           | 101.69170          |                   |            |  | 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  |        |            | 11.12500  | 101.17605 | 11.12500           | 101.14596          |                   |            |  | 0.00        | 0                |                     |
| <b>Total COJ08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For COJ08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| COJG0 On 09/06/2024 Spot Bond  |        |            | 11.11000  | 99.36465  | 11.11000           | 99.33513           |                   |            |  | 0.00        | 0                |                     |
| <b>Total COJG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For COJG01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| COT01 On 03/04/2023 Spot Bond  |        |            | 9.48500   | 102.06192 | 9.48500            | 102.03603          |                   |            |  | 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  |        |            | 12.89500  | 92.36006  | 12.89500           | 92.32836           |                   |            |  | 0.00        | 0                |                     |
| <b>Total COT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For COT02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| COT03 On 05/06/2028 Spot Bond  |        |            | 11.48500  | 92.61595  | 11.48500           | 92.58754           |                   |            |  | 0.00        | 0                |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total COT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For COT03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| DSY02 On 21/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.79474          |                   |            |  | 0.00        | 0                |                      |
| <b>Total DSY02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For DSY02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| DSY03 On 21/11/2024 Spot Bond  |        |            | 10.23500  | 10.23500  | 10.23500           | 101.45534          |                   |            |  | 0.00        | 0                |                      |
| <b>Total DSY03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For DSY03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| DSY04 On 21/08/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.65626          |                   |            |  | 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            | 100.98538          |                   |            |  | 0.00        | 0                |                      |
| <b>Total DSY05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For DSY05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| DSY06 On 21/05/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.36193          |                   |            |  | 0.00        | 0                |                      |
| <b>Total DSY06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For DSY06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| DSY07 On 21/05/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.79862          |                   |            |  | 0.00        | 0                |                      |
| <b>Total DSY07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For DSY07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| DTF001 On 28/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.09824          |                   |            |  | 0.00        | 0                |                      |
| <b>Total DTF001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For DTF001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| DTF002 On 28/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02153          |                   |            |  | 0.00        | 0                |                      |
| <b>Total DTF002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For DTF002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| DTF003 On 14/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.33877          |                   |            |  | 0.00        | 0                |                      |
| <b>Total DTF003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For DTF003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| DTF004 On 14/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.34510          |                   |            |  | 0.00        | 0                |                      |
| <b>Total DTF004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For DTF004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| DV23 On 27/02/2023 Spot Bond   |        |            | 7.15000   | 103.80033 | 7.15000            | 103.78023          |                   |            |  | 0.00        | 0                | 40,000,000.00        |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>40,000,000.00</b> |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>40,000,000.00</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          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------------|
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 90.38915  | 100.00000          | 90.17647           |                   |            | 0.00        | 0                |                     |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 90.38915  | 100.00000          | 90.17647           |                   |            | 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   |        |            | 9.57000   | 103.63225 | 9.57000            | 103.60594          |                   |            | 0.00        | 0                |                     |
| <b>Total DV24 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DV24</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 103.50566 | 9.69000            | 103.47905          |                   |            | 0.00        | 0                |                     |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 103.50566 | 9.69000            | 103.47905          |                   |            | 0.00        | 0                |                     |
| <b>Total DV24/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DV24/R2023</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| DV27 On 02/02/2027 Spot Bond   |        |            | 10.43500  | 100.49119 | 10.43500           | 100.46341          |                   |            | 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   |        |            | 11.45500  | 97.79283  | 11.45500           | 97.76322           |                   |            | 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  | 103.65301 | 10.10000           | 103.62525          |                   |            | 0.00        | 0                |                     |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 103.65301 | 10.10000           | 103.62525          |                   |            | 0.00        | 0                |                     |
| <b>Total DV29/R213 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DV29/R213</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| DVF24 On 23/10/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.60410          |                   |            | 0.00        | 0                |                     |
| <b>Total DVF24 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DVF24</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| DVF25 On 02/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.00358          |                   |            | 0.00        | 0                |                     |
| <b>Total DVF25 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DVF25</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| DVF26 On 02/04/2026 Spot Bond  |        |            |           |           | 0.00000            | 97.71571           |                   |            | 0.00        | 0                |                     |
| <b>Total DVF26 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DVF26</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| DVF27 On 02/04/2029 Spot Bond  |        |            |           |           | 0.00000            | 97.96080           |                   |            | 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            | 100.36711          |                   |            | 0.00        | 0                | 4,100,000,00        |
| <b>Total DVFB24 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,100,000,00</b> |
| <b>Total For DVFB24</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,100,000,00</b> |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                             | Value                 | Contracts Traded       | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-----------------------|------------------------|------------|
| DVFB2 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 99.66973           |                   |            |                             | 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            | 100.98935          |                   |            |                             | 0.00                  | 0                      |            |
| <b>Total DVFB26 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>               |            |
| <b>Total For DVFB26</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>               |            |
| DVFB2 On 31/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.19866          |                   |            |                             | 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            | 101.03416          |                   |            |                             | 0.00                  | 0                      |            |
| <b>Total DVFB28 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>               |            |
| <b>Total For DVFB28</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>               |            |
| DVFB2 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 101.24506          |                   |            |                             | 0.00                  | 0                      |            |
| <b>Total DVFB29 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>               |            |
| <b>Total For DVFB29</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>               |            |
| DVFB3 On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.57869          |                   |            |                             | 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            | 103.21387          |                   |            |                             | 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            | 101.02529          |                   |            |                             | 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>               |            |
| DVFC2 On 15/12/2028 Spot Bond |        |            |           |           | 0.00000            | 100.38971          |                   |            |                             | 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>               |            |
| ECN24 On 14/03/2024 Spot Bond |        |            | 8.96000   | 104.02162 | 8.96000            | 103.99644          |                   |            |                             | 0.00                  | 0                      |            |
| <b>Total ECN24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>               |            |
| <b>Total For ECN24</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>               |            |
| ECN32 On 14/03/2032 Spot Bond |        |            | 5.75000   | 116.22239 | 5.75000            | 116.20066          |                   |            |                             | 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 |        |            | 5.55000   | 102.09117 | 5.55000            | 102.07287          |                   |            | 277,500,000,000,000.00      | 50,000,000,000        | 250,000,000,000        |            |
| <b>Total EL037 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>7,500,000,000,000.00</b> | <b>50,000,000,000</b> | <b>250,000,000,000</b> |            |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                | Contracts Traded | Opt Intere      |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------|------------------|-----------------|
| <b>Total For EL037</b>          |        |            |           |           |                    |                    |                   |            |  | 7,500,000,000,000.00 | 50,000,000,000   | 250,000,000,000 |
| EL037/I On 31/01/2037 Spot Bond |        |            | 2.25000   | 149.40587 | 2.25000            | 149.39222          |                   |            |  | 0.00                 | 0                |                 |
| <b>Total EL037/I2038 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| <b>Total For EL037/I2038</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| EL28 On 02/05/2028 Spot Bond    |        |            | 5.01000   | 153.61474 | 5.01000            | 153.58907          |                   |            |  | 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    |        |            | 4.97500   | 138.36745 | 4.97500            | 138.34447          |                   |            |  | 0.00                 | 0                |                 |
| <b>Total EL29 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| <b>Total For EL29</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| EL30 On 29/07/2030 Spot Bond    |        |            | 4.98000   | 134.51799 | 4.98000            | 134.49593          |                   |            |  | 0.00                 | 0                |                 |
| <b>Total EL30 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| <b>Total For EL30</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| EL31 On 02/06/2031 Spot Bond    |        |            | 5.57000   | 117.98795 | 5.57000            | 117.96655          |                   |            |  | 0.00                 | 0                |                 |
| <b>Total EL31 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| <b>Total For EL31</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| EL36 On 31/01/2036 Spot Bond    |        |            | 5.42000   | 105.82420 | 5.42000            | 105.80561          |                   |            |  | 0.00                 | 0                |                 |
| <b>Total EL36 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| <b>Total For EL36</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| EL36/I2 On 31/01/2036 Spot Bond |        |            | 2.25000   | 149.40587 | 2.25000            | 149.39222          |                   |            |  | 0.00                 | 0                |                 |
| <b>Total EL36/I2038 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| <b>Total For EL36/I2038</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| ELN001 On 06/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 167.97596          |                   |            |  | 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            | 165.25061          |                   |            |  | 0.00                 | 0                |                 |
| <b>Total ELN002 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| <b>Total For ELN002</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| ELN004 On 23/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 154.70039          |                   |            |  | 0.00                 | 0                |                 |
| <b>Total ELN004 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| <b>Total For ELN004</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| ELN006 On 09/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 128.54205          |                   |            |  | 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            | 127.65782          |                   |            |  | 0.00                 | 0                |                 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ELN007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN007 On 28/07/2025 Spot Bond |        |            |           |           | 0.00000            | 124.35211          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN009 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 115.60561          |                   |            |  | 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>         |            |
| ELN010 On 15/04/2024 Spot Bond |        |            |           |           | 0.00000            | 111.25882          |                   |            |  | 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>         |            |
| ELN013 On 21/05/2024 Spot Bond |        |            |           |           | 0.00000            | 113.02578          |                   |            |  | 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>         |            |
| ELN014 On 09/12/2024 Spot Bond |        |            |           |           | 0.00000            | 93.58710           |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN015 On 17/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.32572          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.30978          |                   |            |  | 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>         |            |
| ELN017 On 12/05/2023 Spot Bond |        |            |           |           | 0.00000            | 103.14279          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN018 On 02/04/2027 Spot Bond |        |            |           |           | 0.00000            | 104.11049          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN019 On 20/09/2027 Spot Bond |        |            |           |           | 0.00000            | 101.46701          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EMM03 On 04/05/2024 Spot Bond  |        |            | 10.54500  | 100.92110 | 10.54500           | 100.89245          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intert        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| EMM04 On 16/05/2028 Spot Bond  |        |            | 12.45500  | 12.45500  | 12.45500           | 93.59035           |                   |            |  | 0.00        | 0                |                   |
| <b>Total EMM04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EMM04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EMM05 On 17/04/2029 Spot Bond  |        |            | 12.50500  | 12.50500  | 12.50500           | 97.48023           |                   |            |  | 0.00        | 0                | 666,666,60        |
| <b>Total EMM05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>666,666,60</b> |
| <b>Total For EMM05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>666,666,60</b> |
| EMM06 On 23/06/2025 Spot Bond  |        |            | 10.63500  | 10.63500  | 10.63500           | 99.61967           |                   |            |  | 0.00        | 0                |                   |
| <b>Total EMM06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EMM06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EMM07 On 10/07/2027 Spot Bond  |        |            | 10.63500  | 10.63500  | 10.63500           | 104.68003          |                   |            |  | 0.00        | 0                |                   |
| <b>Total EMM07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EMM07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EMM07 On 17/07/2032 Spot Bond  |        |            | 12.50000  | 12.50000  | 12.50000           | 101.19676          |                   |            |  | 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  |        |            | 11.65000  | 11.65000  | 11.65000           | 97.43582           |                   |            |  | 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  |        |            | 15.00000  | 15.00000  | 15.00000           | 90.19228           |                   |            |  | 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            | 100.85511          |                   |            |  | 0.00        | 0                |                   |
| <b>Total EPF015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EPF015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EPF017 On 07/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.52823          |                   |            |  | 0.00        | 0                |                   |
| <b>Total EPF017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EPF017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EPF018 On 13/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.39882          |                   |            |  | 0.00        | 0                |                   |
| <b>Total EPF018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EPF018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EPF021 On 02/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.68716          |                   |            |  | 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            | 100.78553          |                   |            |  | 0.00        | 0                |                   |
| <b>Total EPF022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| <b>Total For EPF022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EPF02: On 07/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.54883          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total EPF023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EPF023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EPF02: On 14/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.37388          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total EPF024 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EPF024</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EPF02: On 12/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.41309          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total EPF025 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EPF025</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EPF02: On 10/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.02990          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total EPF026 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EPF026</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EPFC5 On 14/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.35583          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total EPFC51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EPFC51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EPFC5: On 10/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.97678          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total EPFC52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EPFC52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EQT00: On 03/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.99708          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total EQT003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EQT003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EQT00: On 16/04/2025 Spot Bond |        |            |           |           | 0.00000            | 101.83643          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total EQT004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EQT004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EQT00: On 10/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.21887          |                   |            |  | 0.00        | 2,400,000,000        | 600,000,000        |
| <b>Total EQT005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,400,000,000</b> | <b>600,000,000</b> |
| <b>Total For EQT005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,400,000,000</b> | <b>600,000,000</b> |
| EQT00: On 30/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.29715          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total EQT006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EQT006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EQT00: On 22/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.03135          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total EQT007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EQT007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EQT00: On 08/10/2024 Spot Bond |        |            |           |           | 0.00000            | 99.74301           |                   |            |  | 0.00        | 0                    |                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total EQT008 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT008</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT01(On 12/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.08648          |                   |            |  | 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>         |            |
| EQT01(On 11/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.92653          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT011 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT011</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT01(On 11/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.97611          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT012 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT012</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT01(On 11/11/2027 Spot Bond |        |            |           |           | 0.00000            | 100.99304          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT013 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT013</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERS3B(On 17/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.90963          |                   |            |  | 0.00        | 0                |            |
| <b>Total ERS3B8 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ERS3B8</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERS3B(On 17/05/2027 Spot Bond |        |            |           |           | 0.00000            | 100.94394          |                   |            |  | 0.00        | 0                |            |
| <b>Total ERS3B9 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ERS3B9</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERS3C(On 17/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.92669          |                   |            |  | 0.00        | 0                |            |
| <b>Total ERS3C8 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ERS3C8</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERS3C(On 17/05/2027 Spot Bond |        |            |           |           | 0.00000            | 100.96100          |                   |            |  | 0.00        | 0                |            |
| <b>Total ERS3C9 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ERS3C9</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERSA2(On 17/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.92697          |                   |            |  | 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>         |            |
| ERSA2(On 17/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.92925          |                   |            |  | 0.00        | 0                |            |
| <b>Total ERSA29 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ERSA29</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERSA3(On 17/05/2027 Spot Bond |        |            |           |           | 0.00000            | 100.92118          |                   |            |  | 0.00        | 0                |            |
| <b>Total ERSA30 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ERSA30</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                 | Contracts Traded      | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|------------|
| ES23 On 25/01/2023 Spot Bond   |        |            | 7.65000   | 104.43093 | 7.65000            | 104.40916          |                   | 371,025,000,000,000.00       | 48,500,000,000        | 242,500,000,00        |            |
| <b>Total ES23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>'1,025,000,000,000.00</b> | <b>48,500,000,000</b> | <b>242,500,000,00</b> |            |
| <b>Total For ES23</b>          |        |            |           |           |                    |                    |                   | <b>'1,025,000,000,000.00</b> | <b>48,500,000,000</b> | <b>242,500,000,00</b> |            |
| ES23/R On 25/01/2023 Spot Bond |        |            | 10.00000  | 104.25735 | 10.00000           | 104.22899          |                   | 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   |        |            | 9.55500   | 97.22070  | 9.55500            | 97.19577           |                   | 0.00                         | 0                     | 2,477,600,00          |            |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>2,477,600,00</b>   |            |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>2,477,600,00</b>   |            |
| ES26/R On 02/04/2026 Spot Bond |        |            | 7.85000   | 101.90049 | 7.85000            | 101.87894          |                   | 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   |        |            | 12.19000  | 74.53250  | 12.18000           | 74.55538           |                   | 0.00                         | 0                     | 820,000,00            |            |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>820,000,00</b>     |            |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>820,000,00</b>     |            |
| ES33/R On 15/09/2033 Spot Bond |        |            | 7.50000   | 102.17936 | 7.50000            | 102.15858          |                   | 0.00                         | 0                     |                       |            |
| <b>Total ES33/R209 SPOT</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              |                       |            |
| <b>Total For ES33/R209</b>     |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              |                       |            |
| ES42 On 25/04/2042 Spot Bond   |        |            | 12.46000  | 72.80640  | 12.45000           | 72.83733           |                   | 0.00                         | 0                     | 4,017,900,00          |            |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>4,017,900,00</b>   |            |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>4,017,900,00</b>   |            |
| ES42/R On 25/04/2042 Spot Bond |        |            | 8.50000   | 101.52081 | 8.50000            | 101.49759          |                   | 0.00                         | 0                     |                       |            |
| <b>Total ES42/R214 SPOT</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              |                       |            |
| <b>Total For ES42/R214</b>     |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              |                       |            |
| ETK001 On 03/06/2032 Spot Bond |        |            | 11.49000  | 11.49000  | 11.49000           | 98.72037           |                   | 0.00                         | 0                     |                       |            |
| <b>Total ETK001 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              |                       |            |
| <b>Total For ETK001</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              |                       |            |
| ETK002 On 03/06/2037 Spot Bond |        |            | 14.19500  | 14.19500  | 14.19500           | 92.77065           |                   | 0.00                         | 0                     |                       |            |
| <b>Total ETK002 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              |                       |            |
| <b>Total For ETK002</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              |                       |            |
| EXX05 On 13/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.40527          |                   | 0.00                         | 0                     |                       |            |
| <b>Total EXX05 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              |                       |            |
| <b>Total For EXX05</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              |                       |            |
| FIFB17 On 15/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.95190          |                   | 0.00                         | 0                     |                       |            |
| <b>Total FIFB17 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              |                       |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total For FIFB17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FIFB18 On 29/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.29715          |                   |            |  | 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            | 102.45716          |                   |            |  | 0.00        | 6,000,000,000        | 1,500,000,000        |
| <b>Total FIFB19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>6,000,000,000</b> | <b>1,500,000,000</b> |
| <b>Total For FIFB19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>6,000,000,000</b> | <b>1,500,000,000</b> |
| FIFB20 On 21/11/2027 Spot Bond |        |            |           |           | 0.00000            | 100.79850          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FIFB20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FIFB20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FIFG01 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.28547          |                   |            |  | 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            | 100.89632          |                   |            |  | 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            | 100.77764          |                   |            |  | 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            | 100.81781          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FIFG04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FIFG04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FIFG05 On 22/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.82787          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FIFG05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FIFG05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRB17/ On 08/01/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRB17/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRB17/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRB24 On 08/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 103.60099          |                   |            |  | 0.00        | 660,000,000          | 330,000,000          |
| <b>Total FRB24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>660,000,000</b>   | <b>330,000,000</b>   |
| <b>Total For FRB24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>660,000,000</b>   | <b>330,000,000</b>   |
| FRB25 On 19/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 103.89788          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRB25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRB25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRB26 On 03/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.60230          |                   |            |  | 0.00        | 0                    |                      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| <b>Total FRB26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRB26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRB27 On 03/06/2026 Spot Bond  |        |            | 9.21500   | 103.55110 | 9.21500            | 103.52547          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRB27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRB27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRB28 On 02/12/2025 Spot Bond  |        |            |           |           | 0.00000            | 104.46078          |                   |            |  | 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            | 103.27506          |                   |            |  | 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  |        |            | 9.13500   | 98.85093  | 9.13500            | 98.82668           |                   |            |  | 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            | 101.46117          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRB31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRB31</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRB32 On 28/09/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.02409          |                   |            |  | 0.00        | 1,600,000,000        | 800,000,000        |
| <b>Total FRB32 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,600,000,000</b> | <b>800,000,000</b> |
| <b>Total For FRB32</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,600,000,000</b> | <b>800,000,000</b> |
| FRB33 On 29/09/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.02441          |                   |            |  | 0.00        | 1,000,000,000        | 500,000,000        |
| <b>Total FRB33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>500,000,000</b> |
| <b>Total For FRB33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>500,000,000</b> |
| FRB34 On 02/06/2028 Spot Bond  |        |            |           |           | 0.00000            | 100.77753          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRB34 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRB34</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRBI23 On 07/12/2023 Spot Bond |        |            | 4.85000   | 323.02315 | 4.85000            | 322.97079          |                   |            |  | 0.00        | 0                    | 130,000,000        |
| <b>Total FRBI23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>130,000,000</b> |
| <b>Total For FRBI23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>130,000,000</b> |
| FRBI25 On 31/01/2025 Spot Bond |        |            | 3.78500   | 3.78500   | 3.78500            | 165.09568          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRBI25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRBI25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRBI28 On 31/03/2028 Spot Bond |        |            | 4.67000   | 212.45770 | 4.67000            | 212.42431          |                   |            |  | 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>             |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intert       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| FRBI29 On 31/03/2029 Spot Bond |        |            | 5.19000   | 5.19000   | 5.19000            | 112.60646          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRBI29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRBI29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRBI33 On 07/12/2033 Spot Bond |        |            | 5.45500   | 5.45500   | 5.45500            | 227.22565          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRBI33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRBI33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRBI46 On 31/03/2046 Spot Bond |        |            | 5.55000   | 97.68010  | 5.55000            | 97.66243           |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRBI46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRBI46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRBI50 On 31/12/2050 Spot Bond |        |            | 5.46000   | 97.97964  | 5.46000            | 97.96231           |                   |            |  | 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 |        |            | 8.85000   | 8.85000   | 8.85000            | 85.44853           |                   |            |  | 0.00        | 0                | 30,000,00        |
| <b>Total FRBZ02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,00</b> |
| <b>Total For FRBZ02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,00</b> |
| FRBZ03 On 10/12/2024 Spot Bond |        |            | 8.88000   | 8.88000   | 8.88000            | 84.55807           |                   |            |  | 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 |        |            | 5.06000   | 5.06000   | 5.06000            | 160.94960          |                   |            |  | 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>         |                  |
| FRC181 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 95.35037           |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRC181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRC181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRC256 On 17/07/2027 Spot Bond |        |            |           |           | 0.00000            | 102.97402          |                   |            |  | 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>         |                  |
| FRC267 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.85792          |                   |            |  | 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>         |                  |
| FRC271 On 30/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.37196          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRC271 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For FRC271</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC27: On 30/01/2023 Spot Bond |        |            | 10.13400  | 10.13400  | 10.13400           | 103.86917          |                   |            |  | 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>         |            |
| FRC28: On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.24421          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC280 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC280</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC28: On 27/02/2023 Spot Bond |        |            | 6.63000   | 6.63000   | 6.63000            | 123.57225          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC282 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC282</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC28: On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.29339          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC284 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC284</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC28: On 27/02/2023 Spot Bond |        |            | 6.46000   | 6.46000   | 6.46000            | 121.32824          |                   |            |  | 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>         |            |
| FRC29: On 14/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.98087          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC296 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC296</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC29: On 14/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.99308          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC297 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC297</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC29: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.51021          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC299 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC299</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC30: On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 102.06326          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC300 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC300</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC30: On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 102.50455          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC30: On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.82092          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC303 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC303</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC30: On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.68827          |                   |            |  | 0.00        | 0                |            |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 100.76465          |                   |            |  | 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            | 101.61943          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC308 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC308</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC308: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.22124          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC309 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC309</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC309: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.24118          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC310 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC310</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC310: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.25617          |                   |            |  | 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            | 101.91311          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC315 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC315</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC315: On 15/09/2033 Spot Bond |        |            |           |           | 0.00000            | 100.37202          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC316 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC316</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC316: On 31/07/2034 Spot Bond |        |            |           |           | 0.00000            | 101.34775          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC317 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC317</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC317: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.23926          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC318 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC318</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC318: On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.25589          |                   |            |  | 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            | 100.34776          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC32: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.24265          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC324 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC324</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC32: On 02/04/2024 Spot Bond |        |            |           |           | 0.00000            | 99.88439           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC325 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC325</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC32: On 27/12/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC328 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC328</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC32: On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.09162          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC329 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC329</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC33: On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.03619          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC335 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC335</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC33: On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 102.26908          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC337 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC337</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC33: On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.74558          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC339 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC339</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34: On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.01967          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC340 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC340</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.28679          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC341 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC341</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34: On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.20052          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC343 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC343</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34: On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.26819          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC346 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC346</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34: On 27/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.27421          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC347 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For FRC347</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC347 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.65815          |                   |            |  | 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            | 101.44362          |                   |            |  | 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 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.38128          |                   |            |  | 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            | 100.76630          |                   |            |  | 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            | 101.60766          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC352 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC352</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC352 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.57801          |                   |            |  | 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 30/09/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC354 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC354</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC354 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.49505          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC355 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC355</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC355 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.45987          |                   |            |  | 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            | 101.47181          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC357 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC357</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC357 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.47517          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC360 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC360</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC360 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.37033          |                   |            |  | 0.00        | 0                |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| <b>Total FRC361 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRC361</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRC361 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.97640           |                   |            |  | 0.00        | 0                | 86,000,00        |
| <b>Total FRC362 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>86,000,00</b> |
| <b>Total For FRC362</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>86,000,00</b> |
| FRC362 On 01/08/2026 Spot Bond |        |            |           |           | 0.00000            | 101.23108          |                   |            |  | 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            | 101.23945          |                   |            |  | 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            | 101.54694          |                   |            |  | 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            | 92.32630           |                   |            |  | 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            | 100.80219          |                   |            |  | 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            | 91.12791           |                   |            |  | 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            | 91.28038           |                   |            |  | 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>         |                  |
| FRC371 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.59033          |                   |            |  | 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>         |                  |
| FRC372 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.58502          |                   |            |  | 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>         |                  |
| FRC373 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 92.68308           |                   |            |  | 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>         |                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC375 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.64393          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC375 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC375</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC376 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 89.47516           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC376 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC376</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC377 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 89.32270           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC377 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC377</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC378 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.22638          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC378 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC378</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC379 On 23/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.16611          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC379 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC379</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC381 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.24510          |                   |            |  | 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>         |            |
| FRC384 On 15/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.89199          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC384 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC384</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC385 On 15/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.89199          |                   |            |  | 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>         |            |
| FRC386 On 16/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.87025          |                   |            |  | 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>         |            |
| FRC387 On 16/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.87025          |                   |            |  | 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>         |            |
| FRC388 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.82196          |                   |            |  | 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>         |            |
| FRC389 On 30/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.47952          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC389 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For FRC389</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC39: On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.63280          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC390 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC390</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC39: On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 102.02406          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC392 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC392</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC39: On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.15899          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC393 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC393</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC39: On 27/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.02714          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC394 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC394</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC39: On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 101.47949          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC395 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC395</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC39: On 21/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.55607          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC396 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC396</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC39: On 31/03/2023 Spot Bond |        |            | 14.40500  | 14.40500  | 14.40500           | 98.45829           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC397 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC397</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC39: On 21/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.64633          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC398 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC398</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC39: On 21/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.75879          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC399 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC399</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC40: On 19/01/2027 Spot Bond |        |            |           |           | 0.00000            | 101.83947          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC400 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC400</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC40: On 19/01/2027 Spot Bond |        |            | 10.74500  | 10.74500  | 10.74500           | 103.84794          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC401 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC401</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC40: On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.30857          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRC402 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC402</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC40: On 19/05/2026 Spot Bond |        |            |           |           | 0.00000            | 101.18130          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC403 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC403</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC40: On 19/05/2026 Spot Bond |        |            | 13.10500  | 13.10500  | 13.10500           | 101.00998          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC404 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC404</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC40: On 19/01/2027 Spot Bond |        |            | 10.74000  | 10.74000  | 10.74000           | 106.06111          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC405 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC405</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC40: On 06/07/2027 Spot Bond |        |            |           |           | 0.00000            | 102.30542          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC406 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC406</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC40: On 13/10/2026 Spot Bond |        |            |           |           | 0.00000            | 101.95823          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC407 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC407</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC40: On 23/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.18081          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC408 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC408</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC40: On 23/09/2025 Spot Bond |        |            | 11.29500  | 11.29500  | 11.29500           | 102.61669          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC409 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC409</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC41: On 30/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.47952          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC410 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC410</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC41: On 30/04/2025 Spot Bond |        |            |           |           | 0.00000            | 101.59093          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC411 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC411</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC41: On 31/05/2027 Spot Bond |        |            |           |           | 0.00000            | 100.87508          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC412 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC412</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC41: On 30/04/2029 Spot Bond |        |            |           |           | 0.00000            | 101.65010          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC413 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC413</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC41: On 31/05/2027 Spot Bond |        |            |           |           | 0.00000            | 100.90193          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC414 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC414</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC41: On 31/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.84451          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC415 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC415</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC41: On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 99.28946           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC416 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC416</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC41: On 30/04/2025 Spot Bond |        |            |           |           | 0.00000            | 101.59079          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC417 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC417</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC41: On 31/05/2027 Spot Bond |        |            |           |           | 0.00000            | 100.87200          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC418 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC418</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC41: On 30/04/2029 Spot Bond |        |            |           |           | 0.00000            | 101.63769          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC419 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC419</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC42: On 30/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.47953          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC420 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC420</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC42: On 27/09/2028 Spot Bond |        |            |           |           | 0.00000            | 100.02986          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC421 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC421</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC42: On 27/09/2028 Spot Bond |        |            |           |           | 0.00000            | 100.03038          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC422 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC422</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC42: On 27/09/2028 Spot Bond |        |            |           |           | 0.00000            | 100.03038          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC423 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC423</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC42: On 31/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.82113          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC424 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC424</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC42: On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.47943          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC425 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For FRC425</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC42: On 30/09/2027 Spot Bond |        |            |           |           | 0.00000            | 99.97299           |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC426 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC426</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC42: On 30/09/2026 Spot Bond |        |            |           |           | 0.00000            | 99.97161           |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC427 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC427</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC42: On 21/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.22279          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC428 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC428</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC42: On 31/10/2027 Spot Bond |        |            |           |           | 0.00000            | 101.47959          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC429 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC429</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC43: On 31/10/2026 Spot Bond |        |            |           |           | 0.00000            | 101.58524          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC430 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC430</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC43: On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.80521          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC431 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC431</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC43: On 31/10/2026 Spot Bond |        |            |           |           | 0.00000            | 101.47946          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC432 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC432</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC43: On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.80521          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC433 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC433</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC43: On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.84421          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC434 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC434</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC43: On 20/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.79814          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC435 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC435</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC43: On 21/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.24996          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC436 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC436</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC43: On 31/01/2030 Spot Bond |        |            | 9.63000   | 9.63000   | 9.63000            | 105.95568          |                   |            |  | 0.00        | 0                |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRC437 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC437</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC437 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.38191          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC438 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC438</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC438 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.38421          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC439 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC439</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC439 On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.59962          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC440 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC440</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC440 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.81301          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC441 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC441</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC441 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.81301          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC442 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC442</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC442 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.25843          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC443 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC443</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC443 On 23/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.16329          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC444 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC444</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC444 On 28/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.42003          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC445 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC445</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC445 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.80521          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC446 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC446</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC446 On 15/03/2028 Spot Bond |        |            |           |           | 0.00000            | 100.40296          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC447 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC447</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC447 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.26656          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC448 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC448</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| FRC44 On 31/08/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.26907          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRC449 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRC449</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRC45 On 20/12/2030 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 2,500,000.00         |
| <b>Total FRC450 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000.00</b>  |
| <b>Total For FRC450</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000.00</b>  |
| FRI33 On 28/02/2033 Spot Bond  |        |            | 5.18000   | 108.17819 | 5.18000            | 108.15962          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRI33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRI33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRI38 On 31/01/2038 Spot Bond  |        |            | 5.30000   | 118.00280 | 5.30000            | 117.98243          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRI38 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRI38</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRJ23 On 31/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.67922          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRJ23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRJ23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRJ24 On 14/02/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.39185          |                   |            |  | 0.00        | 0                | 3,700,000.00         |
| <b>Total FRJ24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,700,000.00</b>  |
| <b>Total For FRJ24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,700,000.00</b>  |
| FRJ25 On 09/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 102.26147          |                   |            |  | 0.00        | 0                | 15,000,000.00        |
| <b>Total FRJ25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>15,000,000.00</b> |
| <b>Total For FRJ25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>15,000,000.00</b> |
| FRJ26 On 14/02/2026 Spot Bond  |        |            |           |           | 0.00000            | 102.08179          |                   |            |  | 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            | 103.55066          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRJ27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRJ27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRJ27S On 20/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.44850          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRJ27S SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRJ27S</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRJ28 On 22/06/2028 Spot Bond  |        |            |           |           | 0.00000            | 99.96397           |                   |            |  | 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            | 101.57379          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRJ29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For FRJ29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRJ29 On 20/04/2029 Spot Bond |        |            |           |           | 0.00000            | 101.43003          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRJ29S SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRJ29S</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRJ31 On 22/06/2031 Spot Bond |        |            |           |           | 0.00000            | 100.02929          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRJ31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRJ31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS10 On 15/01/2024 Spot Bond |        |            | 4.79800   | 4.79800   | 4.79800            | 105.75799          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS100 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS100</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS10 On 31/01/2038 Spot Bond |        |            | 5.27000   | 5.27000   | 5.27000            | 118.40161          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS101 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS101</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS10 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.10718          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS103 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS103</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS10 On 31/01/2038 Spot Bond |        |            | 5.41000   | 116.48100 | 5.41000            | 116.46056          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS108 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS108</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS10 On 07/12/2033 Spot Bond |        |            | 5.47000   | 226.96839 | 5.47000            | 226.92783          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS109 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS109</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS11 On 31/01/2038 Spot Bond |        |            | 5.55000   | 114.57813 | 5.55000            | 114.55759          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS110 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS110</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS11 On 07/12/2033 Spot Bond |        |            | 5.47000   | 5.47000   | 5.47000            | 226.92783          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS112 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS112</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS11 On 31/01/2025 Spot Bond |        |            | 4.96000   | 161.29637 | 4.96000            | 161.27000          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS114 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS114</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS11 On 31/01/2038 Spot Bond |        |            | 3.70500   | 115.11215 | 3.70500            | 115.09717          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS115 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS115</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS11 On 31/01/2038 Spot Bond |        |            | 5.35000   | 117.30813 | 5.35000            | 117.28772          |                   |            |  | 0.00        | 0                |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS119 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS119</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12( On 07/12/2033 Spot Bond |        |            | 5.59000   | 224.60294 | 5.59000            | 224.56210          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12( On 07/12/2033 Spot Bond |        |            | 5.64000   | 223.62602 | 5.64000            | 223.58505          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS121 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS121</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12( On 31/01/2025 Spot Bond |        |            | 4.14000   | 163.95110 | 4.14000            | 163.92787          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS122 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS122</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12( On 07/12/2033 Spot Bond |        |            | 5.67000   | 223.04229 | 5.67000            | 223.00126          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12( On 31/01/2038 Spot Bond |        |            | 5.55000   | 114.57813 | 5.55000            | 114.55759          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12( On 31/03/2028 Spot Bond |        |            | 5.11000   | 208.04658 | 5.11000            | 208.01144          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12( On 31/01/2038 Spot Bond |        |            | 6.30000   | 104.99998 | 6.30000            | 104.97907          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12( On 31/03/2028 Spot Bond |        |            | 5.32000   | 205.97852 | 5.32000            | 205.94255          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS13( On 31/03/2028 Spot Bond |        |            | 5.38000   | 205.39200 | 5.38000            | 205.35582          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS13( On 07/12/2033 Spot Bond |        |            | 6.18000   | 213.39187 | 6.18000            | 213.34972          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS13( On 31/01/2038 Spot Bond |        |            | 6.25000   | 105.60758 | 6.25000            | 105.58669          |                   |            |  | 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>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS131 On 31/01/2038 Spot Bond |        |            | 5.55000   | 5.55000   | 5.55000            | 114.55759          |                   |            |  | 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>         |            |
| FRS132 On 31/01/2038 Spot Bond |        |            | 5.53000   | 114.84767 | 5.53000            | 114.82715          |                   |            |  | 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>         |            |
| FRS133 On 31/03/2028 Spot Bond |        |            | 5.19000   | 207.25595 | 5.19000            | 207.22048          |                   |            |  | 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>         |            |
| FRS134 On 07/12/2033 Spot Bond |        |            | 5.95000   | 217.68094 | 5.95000            | 217.63928          |                   |            |  | 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>         |            |
| FRS141 On 31/03/2028 Spot Bond |        |            | 5.32000   | 205.97852 | 5.32000            | 205.94255          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS142 On 31/03/2028 Spot Bond |        |            | 5.32000   | 205.97852 | 5.32000            | 205.94255          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS143 On 31/03/2028 Spot Bond |        |            | 4.72100   | 211.94093 | 4.72100            | 211.90735          |                   |            |  | 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>         |            |
| FRS144 On 31/01/2025 Spot Bond |        |            | 4.91000   | 161.45670 | 4.91000            | 161.43050          |                   |            |  | 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>         |            |
| FRS145 On 31/03/2028 Spot Bond |        |            | 5.67000   | 202.58417 | 5.67000            | 202.54690          |                   |            |  | 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>         |            |
| FRS150 On 31/03/2028 Spot Bond |        |            | 5.71000   | 202.20035 | 5.71000            | 202.16295          |                   |            |  | 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>         |            |
| FRS151 On 31/01/2025 Spot Bond |        |            | 4.88000   | 161.55297 | 4.88000            | 161.52690          |                   |            |  | 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>         |            |
| FRS152 On 31/03/2028 Spot Bond |        |            | 5.18500   | 207.30525 | 5.18500            | 207.26982          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For FRS152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS15: On 31/03/2028 Spot Bond |        |            | 5.72000   | 5.72000   | 5.72000            | 202.06709          |                   |            |  | 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>         |            |
| FRS17: On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.69592          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS17: On 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>         |            |
| FRS18: On 18/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.33031          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS180</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS18: On 27/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02493          |                   |            |  | 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            | 165.09045          |                   |            |  | 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            | 137.37766          |                   |            |  | 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            | 187.68133          |                   |            |  | 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            | 227.47343          |                   |            |  | 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            | 101.04640          |                   |            |  | 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            | 101.15243          |                   |            |  | 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            | 100.98303          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS200 On 06/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.77123          |                   |            |  | 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>         |            |
| FRS201 On 14/10/2025 Spot Bond |        |            |           |           | 0.00000            | 101.71494          |                   |            |  | 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>         |            |
| FRS206 On 18/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.85388          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS209 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS209</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS209 On 30/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS217 On 08/06/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS218 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS218</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS218 On 12/06/2025 Spot Bond |        |            |           |           | 0.00000            | 106.08453          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS219 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS219</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS219 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.20792          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS220 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS220</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS220 On 26/06/2025 Spot Bond |        |            |           |           | 0.00000            | 105.47353          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS221 On 14/07/2025 Spot Bond |        |            |           |           | 0.00000            | 106.57987          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS223 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS223</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS223 On 07/07/2025 Spot Bond |        |            |           |           | 0.00000            | 105.39730          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS224 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS224</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS224 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.20052          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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 07/08/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.93620          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS228 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS228</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS23( On 14/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.01226          |                   |            |  | 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            | 126.18805          |                   |            |  | 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            | 107.27028          |                   |            |  | 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            | 106.98147          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS240 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS240</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24( On 12/12/2025 Spot Bond |        |            |           |           | 0.00000            | 72.06080           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS242 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For FRS242</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24: On 09/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.68879          |                   |            |  | 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            | 108.36846          |                   |            |  | 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            | 102.27641          |                   |            |  | 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            | 97.48423           |                   |            |  | 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            | 100.63341          |                   |            |  | 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 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            | 113.41223          |                   |            |  | 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>         |            |
| FRS26: On 25/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.03296          |                   |            |  | 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            | 100.83837          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS261 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS261</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS26: On 13/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS262 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS262</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS26: On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 99.97319           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS266 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS266</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS267 On 22/06/2026 Spot Bond |        |            |           |           | 0.00000            | 115.51635          |                   |            |  | 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>         |            |
| FRS268 On 31/03/2031 Spot Bond |        |            |           |           | 0.00000            | 99.97313           |                   |            |  | 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>         |            |
| FRS270 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 99.97316           |                   |            |  | 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>         |            |
| 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>         |            |
| FRS275 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 99.96852           |                   |            |  | 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>         |            |
| FRS276 On 21/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.24877          |                   |            |  | 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>         |            |
| FRS280 On 31/03/2032 Spot Bond |        |            | 9.53000   | 9.53000   | 9.53000            | 102.32860          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS280 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS280</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS281 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>         |            |
| FRS282 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 99.97216           |                   |            |  | 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>         |            |
| FRS283 On 28/02/2031 Spot Bond |        |            | 10.37500  | 10.37500  | 10.37500           | 98.43742           |                   |            |  | 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 |        |            | 10.37500  | 10.37500  | 10.37500           | 98.43742           |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS28( On 25/10/2026 Spot Bond |        |            |           |           | 0.00000            | 101.42896          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS286 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS286</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS28( On 13/11/2023 Spot Bond |        |            |           |           | 0.00000            | 97.89356           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS288 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS288</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS28( On 31/01/2030 Spot Bond |        |            | 11.55900  | 11.55900  | 11.55900           | 93.62630           |                   |            |  | 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>         |            |
| FRS29( On 12/02/2024 Spot Bond |        |            |           |           | 0.00000            | 93.81542           |                   |            |  | 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            | 92.16705           |                   |            |  | 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            | 97.08280           |                   |            |  | 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 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS295 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS295</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS29( On 14/03/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS296 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS296</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS29( On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS297 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS297</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS29( On 09/05/2025 Spot Bond |        |            |           |           | 0.00000            | 103.39553          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS298 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS298</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS29( On 12/05/2023 Spot Bond |        |            |           |           | 0.00000            | 104.74269          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS299 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS299</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS30( On 13/05/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS300 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For FRS300</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS300 On 16/05/2027 Spot Bond |        |            |           |           | 0.00000            | 100.94033          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS301 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS301</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS301 On 19/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS302 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS303 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS303</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS303 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS304 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS304</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS304 On 06/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.93810          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS305 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS305</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS305 On 30/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.47953          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS306 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS306</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS306 On 22/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS307 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS307</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS307 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.40486          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS308 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS308</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS308 On 13/07/2027 Spot Bond |        |            |           |           | 0.00000            | 104.25575          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS309 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS309</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS309 On 21/09/2023 Spot Bond |        |            | 9.63500   | 9.63500   | 9.63500            | 103.52026          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS310 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS310</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS310 On 21/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.21669          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS311 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS311</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS311 On 28/09/2025 Spot Bond |        |            |           |           | 0.00000            | 103.11741          |                   |            |  | 0.00        | 0                |              |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS312 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS312</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS31 On 27/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.22924          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS313 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS313</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS31 On 03/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.44715          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS314 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS314</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS36 On 07/12/2023 Spot Bond |        |            | 4.49000   | 4.49000   | 4.49000            | 324.02488          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS37 On 07/12/2023 Spot Bond |        |            | 3.87000   | 325.89697 | 3.87000            | 325.85273          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS43 On 07/12/2023 Spot Bond |        |            | 4.23000   | 4.23000   | 4.23000            | 324.78946          |                   |            |  | 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            | 101.18783          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS64 On 26/01/2042 Spot Bond |        |            | 5.25000   | 108.18335 | 5.25000            | 108.16482          |                   |            |  | 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 |        |            | 4.96000   | 66.41396  | 4.96000            | 111.59905          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS81 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS81</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS85 On 31/01/2025 Spot Bond |        |            | 4.03000   | 4.03000   | 4.03000            | 164.28861          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS87 On 31/01/2025 Spot Bond |        |            | 4.31000   | 4.31000   | 4.31000            | 163.37234          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS90 On 07/12/2023 Spot Bond |        |            | 5.29000   | 5.29000   | 5.29000            | 321.68968          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------|
| FRX23 On 28/02/2023 Spot Bond |        |            | 7.62000   | 7.62000   | 7.62000            | 102.56881          |                   |            |  | 0.00        | 0                |                 |
| <b>Total FRX23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For FRX23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| FRX24 On 10/12/2024 Spot Bond |        |            | 8.67500   | 104.22142 | 8.67500            | 104.19711          |                   |            |  | 0.00        | 0                |                 |
| <b>Total FRX24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For FRX24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| FRX25 On 26/07/2025 Spot Bond |        |            | 8.85500   | 106.16643 | 8.85500            | 106.14143          |                   |            |  | 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 |        |            | 9.09000   | 103.60195 | 9.09000            | 103.57665          |                   |            |  | 0.00        | 0                | 3,900,00        |
| <b>Total FRX26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,900,00</b> |
| <b>Total For FRX26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,900,00</b> |
| FRX27 On 07/03/2027 Spot Bond |        |            | 9.13500   | 106.78466 | 9.13500            | 106.75831          |                   |            |  | 0.00        | 0                |                 |
| <b>Total FRX27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For FRX27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| FRX28 On 26/07/2028 Spot Bond |        |            | 9.91500   | 105.16399 | 9.91500            | 105.13634          |                   |            |  | 0.00        | 0                |                 |
| <b>Total FRX28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For FRX28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| FRX30 On 31/01/2030 Spot Bond |        |            | 10.30500  | 101.26601 | 10.30500           | 101.23836          |                   |            |  | 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 |        |            | 10.44500  | 98.25789  | 10.44500           | 98.23070           |                   |            |  | 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 |        |            | 10.60000  | 102.13163 | 10.60000           | 102.10266          |                   |            |  | 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 |        |            | 11.86500  | 71.58491  | 11.86500           | 71.56224           |                   |            |  | 0.00        | 0                |                 |
| <b>Total FRX45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For FRX45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| FS6A3 On 20/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.87963          |                   |            |  | 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            | 100.75751          |                   |            |  | 0.00        | 0                |                 |
| <b>Total FS6B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For FS6B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FS7A2 On 20/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.73170          |                   |            |  | 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            | 100.74922          |                   |            |  | 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            | 100.75437          |                   |            |  | 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>         |                      |
| FST3A On 20/10/2026 Spot Bond |        |            |           |           | 0.00000            | 101.41029          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FST3A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FST3A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FST3A On 20/10/2026 Spot Bond |        |            |           |           | 0.00000            | 101.43893          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FST3A4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FST3A4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GBL06 On 21/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.51063          |                   |            |  | 0.00        | 0                | 20,000,000,00        |
| <b>Total GBL06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000,00</b> |
| <b>Total For GBL06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000,00</b> |
| GH5A2 On 25/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.09478          |                   |            |  | 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            | 100.80472          |                   |            |  | 0.00        | 0                |                      |
| <b>Total GH5A31 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GH5A31</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GH5B1 On 25/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.83409          |                   |            |  | 0.00        | 0                |                      |
| <b>Total GH5B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GH5B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GH5C1 On 25/11/2026 Spot Bond |        |            |           |           | 0.00000            | 101.03563          |                   |            |  | 0.00        | 0                |                      |
| <b>Total GH5C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GH5C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GRL35 On 12/06/2029 Spot Bond |        |            | 4.79000   | 115.37008 | 4.79000            | 115.35158          |                   |            |  | 0.00        | 0                |                      |
| <b>Total GRL35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GRL35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GRT07 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.62007          |                   |            |  | 0.00        | 0                |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded     | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| <b>Total GRT07 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| <b>Total For GRT07</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| GRT17 On 17/10/2023 Spot Bond |        |            | 8.52900   | 103.26145 | 8.52900            | 103.23776          |                   |            | 37,527,600,000,000.00        | 4,400,000,000        | 1,100,000,000        |
| <b>Total GRT17 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>37,527,600,000,000.00</b> | <b>4,400,000,000</b> | <b>1,100,000,000</b> |
| <b>Total For GRT17</b>        |        |            |           |           |                    |                    |                   |            | <b>37,527,600,000,000.00</b> | <b>4,400,000,000</b> | <b>1,100,000,000</b> |
| GRT20 On 03/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.04711          |                   |            | 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 |        |            | 7.64500   | 104.85717 | 7.64500            | 104.83555          |                   |            | 0.00                         | 0                    |                      |
| <b>Total GRT21 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| <b>Total For GRT21</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| GRT23 On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 102.34119          |                   |            | 0.00                         | 0                    |                      |
| <b>Total GRT23 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| <b>Total For GRT23</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| GRT24 On 09/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.54147          |                   |            | 0.00                         | 4,000,000,000        | 1,000,000,000        |
| <b>Total GRT24G SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>4,000,000,000</b> | <b>1,000,000,000</b> |
| <b>Total For GRT24G</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>4,000,000,000</b> | <b>1,000,000,000</b> |
| GRT25 On 09/03/2025 Spot Bond |        |            |           |           | 0.00000            | 101.25378          |                   |            | 0.00                         | 0                    |                      |
| <b>Total GRT25G SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| <b>Total For GRT25G</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| GRT26 On 09/03/2028 Spot Bond |        |            |           |           | 0.00000            | 101.92044          |                   |            | 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            | 100.03655          |                   |            | 0.00                         | 0                    |                      |
| <b>Total GRT27 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| <b>Total For GRT27</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| GRT29 On 10/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.43067          |                   |            | 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            | 100.94444          |                   |            | 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            | 100.72684          |                   |            | 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>             |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| GRT32 On 18/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.58406          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total GRT32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For GRT32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| GRT33 On 18/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.91926          |                   |            |  | 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            | 102.40588          |                   |            |  | 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            | 100.06421          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total GRT36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For GRT36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| GRT38 On 31/03/2026 Spot Bond |        |            |           |           | 0.00000            | 99.88478           |                   |            |  | 0.00        | 0                    |                      |
| <b>Total GRT38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For GRT38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| GRT39 On 30/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.25170          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total GRT39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For GRT39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| GRT41 On 20/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.99162          |                   |            |  | 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            | 101.26802          |                   |            |  | 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            | 100.50002          |                   |            |  | 0.00        | 4,000,000,000        | 1,000,000,000        |
| <b>Total GRT45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,000,000,000</b> | <b>1,000,000,000</b> |
| <b>Total For GRT45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,000,000,000</b> | <b>1,000,000,000</b> |
| GRT47 On 22/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.89406          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total GRT47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For GRT47</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| GRT48 On 22/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.76219          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total GRT48 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For GRT48</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| GRT49 On 10/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.39413          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total GRT49 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For GRT49</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT50 On 10/06/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.37049          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT50 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT50</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT51 On 14/12/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.35975          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT51G SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT51G</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT52 On 14/12/2032 Spot Bond  |        |            |           |           | 0.00000            | 100.37575          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT52G SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT52G</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GS000 On 08/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.95366          |                   |            |  | 0.00        | 0                |            |
| <b>Total GS0009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GS0009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H10T1 On 26/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.75782          |                   |            |  | 0.00        | 0                |            |
| <b>Total H10T1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H10T1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H10T4 On 23/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.97768          |                   |            |  | 0.00        | 0                |            |
| <b>Total H10T4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H10T4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H10T5 On 27/03/2024 Spot Bond  |        |            | 9.26500   | 9.26500   | 9.26500            | 100.01001          |                   |            |  | 0.00        | 0                |            |
| <b>Total H10T5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H10T5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H12T1 On 20/01/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.04938          |                   |            |  | 0.00        | 0                |            |
| <b>Total H12T16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H12T16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H12T1 On 31/03/2027 Spot Bond  |        |            |           |           | 0.00000            | 99.86603           |                   |            |  | 0.00        | 0                |            |
| <b>Total H12T19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H12T19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H12T2 On 04/04/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.74602          |                   |            |  | 0.00        | 0                |            |
| <b>Total H12T20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H12T20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H12T21 On 30/12/2022 Spot Bond |        |            |           |           | 0.00000            | 99.97933           |                   |            |  | 0.00        | 0                |            |
| <b>Total H12T21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H12T21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H12T2 On 31/07/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.22262          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total H12T22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For H12T22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| H12T2€ On 30/03/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 12,500,000,00        |
| <b>Total H12T26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>12,500,000,00</b> |
| <b>Total For H12T26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>12,500,000,00</b> |
| H12T3 On 19/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.24156          |                   |            |  | 0.00        | 0                |                      |
| <b>Total H12T3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For H12T3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| HC5T6 On 28/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.65902          |                   |            |  | 0.00        | 0                |                      |
| <b>Total HC5T6 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For HC5T6</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| HILB08 On 29/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.04355          |                   |            |  | 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            | 100.02991          |                   |            |  | 0.00        | 0                |                      |
| <b>Total HILB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For HILB09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| HILB11 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.46018          |                   |            |  | 0.00        | 0                |                      |
| <b>Total HILB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For HILB11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| HILB12 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.40162          |                   |            |  | 0.00        | 0                |                      |
| <b>Total HILB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For HILB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| HILB14 On 19/10/2027 Spot Bond |        |            |           |           | 0.00000            | 101.52413          |                   |            |  | 0.00        | 0                |                      |
| <b>Total HILB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For HILB14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| HILB15 On 09/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.03129          |                   |            |  | 0.00        | 0                |                      |
| <b>Total HILB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For HILB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| HILB16 On 09/11/2027 Spot Bond |        |            |           |           | 0.00000            | 101.05307          |                   |            |  | 0.00        | 0                |                      |
| <b>Total HILB16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For HILB16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| HWAY2 On 07/12/2023 Spot Bond  |        |            | 5.15000   | 322.15126 | 5.15000            | 322.09647          |                   |            |  | 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>         |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                  | Contracts Traded      | Op Interr           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-----------------------|---------------------|
| HWAY2 On 07/12/2024 Spot Bond |        |            | 5.28000   | 5.28000   | 5.28000            | 322.36350          |                   |            |                              | 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 |        |            | 10.65000  | 101.99517 | 10.65000           | 101.96641          |                   |            |                              | 0.00                   | 0                     |                     |
| <b>Total HWAY30 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>              |                     |
| <b>Total For HWAY30</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>              |                     |
| HWAY3 On 28/02/2033 Spot Bond |        |            | 5.33000   | 76.81502  | 5.33000            | 109.42597          |                   |            |                              | 0.00                   | 0                     |                     |
| <b>Total HWAY33 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>              |                     |
| <b>Total For HWAY33</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>              |                     |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 11.99500  | 86.85058  | 11.99500           | 86.82310           |                   |            |                              | 0.00                   | 0                     | 5,619,903,90        |
| <b>Total HWAY34 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>              | <b>5,619,903,90</b> |
| <b>Total For HWAY34</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>              | <b>5,619,903,90</b> |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 100.00000 | 12.93783  | 100.00000          | 12.90935           |                   |            |                              | 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 |        |            | 12.06000  | 85.83693  | 12.06000           | 85.80962           |                   |            |                              | 0.00                   | 0                     | 9,555,800,00        |
| <b>Total HWAY35 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>              | <b>9,555,800,00</b> |
| <b>Total For HWAY35</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>              | <b>9,555,800,00</b> |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 100.00000 | 12.93364  | 100.00000          | 12.90517           |                   |            |                              | 0.00                   | 0                     |                     |
| <b>Total HWAY35/R209 SPOT</b> |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>              |                     |
| <b>Total For HWAY35/R209</b>  |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>              |                     |
| I2025 On 31/01/2025 Spot Bond |        |            | 3.46000   | 166.19460 | 3.46000            | 166.17405          |                   |            | 981,570,353,522,000.00       | 861,725,535,700        | 644,359,400,00        |                     |
| <b>Total I2025 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>11,570,353,522,000.00</b> | <b>861,725,535,700</b> | <b>644,359,400,00</b> |                     |
| <b>Total For I2025</b>        |        |            |           |           |                    |                    |                   |            | <b>11,570,353,522,000.00</b> | <b>861,725,535,700</b> | <b>644,359,400,00</b> |                     |
| I2029 On 31/03/2029 Spot Bond |        |            | 4.28000   | 118.64779 | 4.32000            | 118.35808          |                   |            | 89,386,088,000,000.00        | 20,884,600,000         | 147,757,800,00        |                     |
| <b>Total I2029 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>19,386,088,000,000.00</b> | <b>20,884,600,000</b>  | <b>147,757,800,00</b> |                     |
| <b>Total For I2029</b>        |        |            |           |           |                    |                    |                   |            | <b>19,386,088,000,000.00</b> | <b>20,884,600,000</b>  | <b>147,757,800,00</b> |                     |
| I2033 On 28/02/2033 Spot Bond |        |            | 4.68000   | 113.06989 | 4.68000            | 113.05199          |                   |            | 240,734,520,000,000.00       | 51,439,000,000         | 375,855,800,00        |                     |
| <b>Total I2033 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,734,520,000,000.00</b> | <b>51,439,000,000</b>  | <b>375,855,800,00</b> |                     |
| <b>Total For I2033</b>        |        |            |           |           |                    |                    |                   |            | <b>10,734,520,000,000.00</b> | <b>51,439,000,000</b>  | <b>375,855,800,00</b> |                     |
| I2038 On 31/01/2038 Spot Bond |        |            | 4.65000   | 127.49669 | 4.65000            | 127.47688          |                   |            | 2,803,485,000,000.00         | 602,900,000            | 532,325,700,00        |                     |
| <b>Total I2038 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>2,803,485,000,000.00</b>  | <b>602,900,000</b>     | <b>532,325,700,00</b> |                     |
| <b>Total For I2038</b>        |        |            |           |           |                    |                    |                   |            | <b>2,803,485,000,000.00</b>  | <b>602,900,000</b>     | <b>532,325,700,00</b> |                     |
| I2046 On 31/03/2046 Spot Bond |        |            | 4.60500   | 113.22232 | 4.65000            | 112.39464          |                   |            | 5,707,727,575,500.00         | 1,239,463,100          | 472,189,790,20        |                     |
| <b>Total I2046 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>5,707,727,575,500.00</b>  | <b>1,239,463,100</b>   | <b>472,189,790,20</b> |                     |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                       | Contracts Traded     | Opt Intert            |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------------|----------------------|-----------------------|
| <b>Total For I2046</b>         |        |            |           |           |                    |                    |                   |            |  | <b>5,707,727,575,500.00</b> | <b>1,239,463,100</b> | <b>472,189,790,20</b> |
| I2050 On 31/12/2050 Spot Bond  |        |            | 4.60500   | 113.71893 | 4.61000            | 113.59978          |                   |            |  | 8,339,194,500,000.00        | 1,810,900,000        | 391,717,634,90        |
| <b>Total I2050 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>8,339,194,500,000.00</b> | <b>1,810,900,000</b> | <b>391,717,634,90</b> |
| <b>Total For I2050</b>         |        |            |           |           |                    |                    |                   |            |  | <b>8,339,194,500,000.00</b> | <b>1,810,900,000</b> | <b>391,717,634,90</b> |
| IBG01 On 07/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.89942          |                   |            |  | 0.00                        | 0                    |                       |
| <b>Total IBG01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                       |
| <b>Total For IBG01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                       |
| IBG02 On 07/02/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.68844          |                   |            |  | 0.00                        | 0                    |                       |
| <b>Total IBG02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                       |
| <b>Total For IBG02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                       |
| IBL109 On 07/12/2023 Spot Bond |        |            | 4.95000   | 322.73210 | 4.95000            | 322.67896          |                   |            |  | 0.00                        | 0                    |                       |
| <b>Total IBL109 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                       |
| <b>Total For IBL109</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                       |
| IBL115 On 21/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.94915          |                   |            |  | 0.00                        | 0                    | 620,000,00            |
| <b>Total IBL115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>620,000,00</b>     |
| <b>Total For IBL115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>620,000,00</b>     |
| IBL124 On 14/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.01384          |                   |            |  | 0.00                        | 0                    |                       |
| <b>Total IBL124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                       |
| <b>Total For IBL124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                       |
| IBL132 On 12/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.95250          |                   |            |  | 0.00                        | 0                    |                       |
| <b>Total IBL132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                       |
| <b>Total For IBL132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                       |
| IBL134 On 17/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.60094          |                   |            |  | 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            | 100.77288          |                   |            |  | 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            | 101.83528          |                   |            |  | 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            | 101.31961          |                   |            |  | 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            | 101.26528          |                   |            |  | 0.00                        | 0                    |                       |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IBL138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL141 On 20/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.73635          |                   |            |  | 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            | 100.22369          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL147 On 03/07/2025 Spot Bond |        |            |           |           | 0.00000            | 99.87897           |                   |            |  | 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            | 100.74693          |                   |            |  | 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            | 100.76526          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL154 On 19/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.72350          |                   |            |  | 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            | 101.34526          |                   |            |  | 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            | 101.34970          |                   |            |  | 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            | 101.03837          |                   |            |  | 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            | 102.04569          |                   |            |  | 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            | 101.57978          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| IBL163 On 13/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.61669          |                   |            |  | 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            | 101.00124          |                   |            |  | 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            | 100.93504          |                   |            |  | 0.00        | 0                | 200,000,00        |
| <b>Total IBL168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| <b>Total For IBL168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| IBL177 On 19/07/2024 Spot Bond |        |            |           |           | 0.00000            | 101.45489          |                   |            |  | 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            | 101.15107          |                   |            |  | 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            | 100.77670          |                   |            |  | 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            | 100.97784          |                   |            |  | 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            | 100.32558          |                   |            |  | 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            | 100.03899          |                   |            |  | 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            | 101.69365          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IBL192 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IBL192</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IBL197 On 08/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.11027          |                   |            |  | 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            | 101.05280          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IBL199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For IBL199</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL200 On 02/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.46025          |                   |            |  | 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            | 100.12546          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL202 On 02/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.17140          |                   |            |  | 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            | 100.52734          |                   |            |  | 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            | 100.51122          |                   |            |  | 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>         |            |
| IBL206 On 09/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.49510          |                   |            |  | 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            | 101.19385          |                   |            |  | 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            | 101.29488          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL210 On 18/02/2027 Spot Bond |        |            |           |           | 0.00000            | 100.82772          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL210 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL210</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL211 On 21/02/2023 Spot Bond |        |            | 6.82500   | 6.82500   | 6.82500            | 100.54725          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL212 On 22/02/2023 Spot Bond |        |            | 6.82500   | 6.82500   | 6.82500            | 100.54596          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL212 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL212</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL213 On 22/02/2023 Spot Bond |        |            | 6.82500   | 6.82500   | 6.82500            | 100.55338          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IBL213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL214 On 22/02/2023 Spot Bond |        |            | 6.82500   | 6.82500   | 6.82500            | 100.54101          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL214</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL215 On 07/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.94209           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL215 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL215</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL216 On 18/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.24973          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL216 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL216</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL217 On 18/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.23289          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL218 On 28/03/2023 Spot Bond |        |            | 9.63500   | 9.63500   | 9.63500            | 99.50405           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL218 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL218</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL219 On 31/03/2025 Spot Bond |        |            |           |           | 0.00000            | 98.51514           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL219 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL219</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL220 On 31/03/2027 Spot Bond |        |            |           |           | 0.00000            | 98.70925           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL220 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL220</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL221 On 11/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL222 On 13/05/2025 Spot Bond |        |            | 8.19500   | 8.19500   | 8.19500            | 100.70063          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL222 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL222</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL223 On 10/05/2027 Spot Bond |        |            |           |           | 0.00000            | 101.10898          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL223 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL223</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL224 On 17/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.94356          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL224 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL224</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL225 On 25/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.78822          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL225 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL225</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL226 On 25/05/2023 Spot Bond |        |            |           |           | 0.00000            | 98.94226           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL226 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL226</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL227 On 25/05/2027 Spot Bond |        |            |           |           | 0.00000            | 95.19096           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL227 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL227</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL228 On 09/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.50321          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL228 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL228</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL229 On 13/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.40119          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL229 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL229</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL230 On 14/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.41181          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL230 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL230</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL231 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.19718          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL231 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL231</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL232 On 24/06/2025 Spot Bond |        |            | 9.09500   | 9.09500   | 9.09500            | 99.80400           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL232 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL232</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL233 On 29/06/2025 Spot Bond |        |            |           |           | 0.00000            | 99.99985           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL233 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL233</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL234 On 29/06/2027 Spot Bond |        |            |           |           | 0.00000            | 99.99992           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL234 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL234</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL235 On 04/07/2024 Spot Bond |        |            |           |           | 0.00000            | 99.71690           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL235 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL235</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL236 On 06/07/2024 Spot Bond |        |            |           |           | 0.00000            | 96.81195           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL236 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For IBL236</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL237 On 08/07/2024 Spot Bond |        |            |           |           | 0.00000            | 99.46216           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL237 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL237</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL238 On 14/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.51170          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL238 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL238</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL239 On 18/07/2027 Spot Bond |        |            |           |           | 0.00000            | 101.64243          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL239 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL239</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL240 On 18/07/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.80570          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL240 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL240</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL241 On 27/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.23370          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL241 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL241</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL242 On 27/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.28497          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL242 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL242</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL243 On 04/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.06833          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL243 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL243</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL244 On 16/08/2027 Spot Bond |        |            | 10.00000  | 10.00000  | 10.00000           | 100.44329          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL244 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL244</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL245 On 17/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.93249          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL245 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL245</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL247 On 23/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.12760          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL247 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL247</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL248 On 30/03/2024 Spot Bond |        |            | 8.14500   | 100.97688 | 8.14500            | 100.80754          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL248 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL248</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL249 On 11/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.61794          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                 | Contracts Traded     | Opt Intert |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|----------------------|------------|
| <b>Total IBL249 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |            |
| <b>Total For IBL249</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |            |
| IBL250 On 08/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.09910          |                   |            |                              | 0.00                  | 0                    |            |
| <b>Total IBL250 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |            |
| <b>Total For IBL250</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |            |
| IBL251 On 28/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.71855          |                   |            |                              | 0.00                  | 0                    |            |
| <b>Total IBL251 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |            |
| <b>Total For IBL251</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |            |
| IBL252 On 08/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.48520          |                   |            |                              | 0.00                  | 0                    |            |
| <b>Total IBL252 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |            |
| <b>Total For IBL252</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |            |
| IBL258 On 12/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.38001          |                   |            |                              | 0.00                  | 0                    |            |
| <b>Total IBL258 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |            |
| <b>Total For IBL258</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |            |
| IBL259 On 15/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.34669          |                   |            |                              | 0.00                  | 0                    |            |
| <b>Total IBL259 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |            |
| <b>Total For IBL259</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |            |
| IBL260 On 20/12/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 000,000,000,000,000.00       | 10,000,000,000        | 5,000,000,000        |            |
| <b>Total IBL260 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>10,000,000,000</b> | <b>5,000,000,000</b> |            |
| <b>Total For IBL260</b>        |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>10,000,000,000</b> | <b>5,000,000,000</b> |            |
| IBL60 On 17/02/2024 Spot Bond  |        |            | 9.08000   | 104.97846 | 9.08000            | 104.95313          |                   |            | 0.00                         | 0                     |                      |            |
| <b>Total IBL60 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |            |
| <b>Total For IBL60</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |            |
| IBL98 On 03/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.42733          |                   |            | 0.00                         | 0                     |                      |            |
| <b>Total IBL98 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |            |
| <b>Total For IBL98</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |            |
| IDCG06 On 24/11/2024 Spot Bond |        |            | 9.67500   | 100.71948 | 9.67500            | 100.69319          |                   |            | 0.00                         | 0                     |                      |            |
| <b>Total IDCG06 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |            |
| <b>Total For IDCG06</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |            |
| IDCG08 On 13/05/2030 Spot Bond |        |            | 11.05500  | 102.52448 | 11.05500           | 102.54116          |                   |            | 0.00                         | 0                     |                      |            |
| <b>Total IDCG08 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |            |
| <b>Total For IDCG08</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |            |
| IDCG11 On 05/12/2026 Spot Bond |        |            | 10.23500  | 102.51763 | 10.23500           | 102.48952          |                   |            | 0.00                         | 0                     |                      |            |
| <b>Total IDCG11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |            |
| <b>Total For IDCG11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| IDCG13 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.21283          |                   |            |  | 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            | 100.50718          |                   |            |  | 0.00        | 0                | 300,000,00        |
| <b>Total IDCG15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| <b>Total For IDCG15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| IDCG16 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 99.12724           |                   |            |  | 0.00        | 0                |                   |
| <b>Total IDCG16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IDCG16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IDCG17 On 08/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.08527          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IDCG17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IDCG17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IDCG19 On 12/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.17246          |                   |            |  | 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>         |                   |
| IDCG22 On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 99.79830           |                   |            |  | 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            | 98.01849           |                   |            |  | 0.00        | 0                |                   |
| <b>Total IDCG23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IDCG23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IFC01 On 10/12/2024 Spot Bond  |        |            | 8.98500   | 100.00635 | 8.98500            | 99.98221           |                   |            |  | 0.00        | 0                |                   |
| <b>Total IFC01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IFC01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| INLV01 On 12/08/2024 Spot Bond |        |            |           |           | 0.00000            | 103.92055          |                   |            |  | 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            | 100.82151          |                   |            |  | 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            | 104.98856          |                   |            |  | 0.00        | 0                | 200,000,00        |
| <b>Total INLV06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| <b>Total For INLV06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| INLV07 On 09/03/2026 Spot Bond |        |            |           |           | 0.00000            | 102.15623          |                   |            |  | 0.00        | 0                |                   |
| <b>Total INLV07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For INLV07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| INLV08 On 12/06/2026 Spot Bond |        |            |           |           | 0.00000            | 104.95666          |                   |            |  | 0.00        | 0                |                   |
| <b>Total INLV08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For INLV08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| INLV09 On 24/08/2026 Spot Bond |        |            |           |           | 0.00000            | 101.45387          |                   |            |  | 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            | 100.70393          |                   |            |  | 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            | 100.04005          |                   |            |  | 0.00        | 0                |                   |
| <b>Total INLV11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For INLV11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| INLV12 On 25/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.02486          |                   |            |  | 0.00        | 0                | 300,000,00        |
| <b>Total INLV12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| <b>Total For INLV12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| IPF24 On 05/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.10992          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IPF24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IPF24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IPF25 On 15/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.59442          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IPF25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IPF25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IPF26 On 07/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.06305          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IPF26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IPF26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IPF27 On 07/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.07633          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IPF27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IPF27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IPF30 On 25/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.27841          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IPF30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IPF30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IPF31 On 25/03/2026 Spot Bond  |        |            |           |           | 0.00000            | 98.92875           |                   |            |  | 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            | 99.88155           |                   |            |  | 0.00        | 0                |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IPF32 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF32</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF33 On 12/12/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.41311          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF34 On 15/12/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.34669          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF34 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF34</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPFC40 On 25/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.72382          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPFC40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPFC40</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPFG01 On 22/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.62660          |                   |            |  | 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  |        |            | 5.98000   | 199.63149 | 5.98000            | 199.59311          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV019 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV019</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV050 On 26/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 102.61625          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV050 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV050</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV19A On 31/03/2028 Spot Bond  |        |            | 5.88000   | 200.57851 | 5.88000            | 200.54048          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV19A SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV19A</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC140 On 18/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.82691          |                   |            |  | 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            | 100.69881          |                   |            |  | 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            | 100.74942          |                   |            |  | 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            | 100.37945          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                             | Value                | Contracts Traded   | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|----------------------|--------------------|------------|
| IVC152 On 15/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.54330          |                   |            |                             | 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>           |            |
| IVC159 On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.15154          |                   |            |                             | 0.00                 | 0                  |            |
| <b>Total IVC159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>           |            |
| <b>Total For IVC159</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>           |            |
| IVC176 On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.59292          |                   |            |                             | 0.00                 | 0                  |            |
| <b>Total IVC176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>           |            |
| <b>Total For IVC176</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>           |            |
| IVC178 On 09/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.89044          |                   |            |                             | 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            | 100.96479          |                   |            |                             | 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>           |            |
| IVC186 On 21/12/2024 Spot Bond |        |            | 7.95000   | 99.19221  | 7.95000            | 99.17096           |                   |            | 7,950,000,000,000.00        | 1,000,000,000        | 500,000,000        |            |
| <b>Total IVC186 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>7,950,000,000,000.00</b> | <b>1,000,000,000</b> | <b>500,000,000</b> |            |
| <b>Total For IVC186</b>        |        |            |           |           |                    |                    |                   |            | <b>7,950,000,000,000.00</b> | <b>1,000,000,000</b> | <b>500,000,000</b> |            |
| IVC190 On 15/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.77331          |                   |            |                             | 0.00                 | 0                  |            |
| <b>Total IVC190 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>           |            |
| <b>Total For IVC190</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>           |            |
| IVC194 On 31/07/2023 Spot Bond |        |            | 7.37500   | 102.89504 | 7.37500            | 102.87479          |                   |            |                             | 0.00                 | 0                  |            |
| <b>Total IVC194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>           |            |
| <b>Total For IVC194</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>           |            |
| IVC198 On 13/08/2026 Spot Bond |        |            |           |           | 0.00000            | 102.45625          |                   |            |                             | 0.00                 | 0                  |            |
| <b>Total IVC198 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>           |            |
| <b>Total For IVC198</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>           |            |
| IVC200 On 31/08/2023 Spot Bond |        |            | 8.00000   | 102.12416 | 8.00000            | 102.10203          |                   |            |                             | 0.00                 | 0                  |            |
| <b>Total IVC200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>           |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For IVC200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC201 On 10/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.47505          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC202 On 31/08/2023 Spot Bond |        |            | 7.94000   | 102.10424 | 7.94000            | 102.08227          |                   |            |  | 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>         |            |
| IVC204 On 18/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.01161          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC208 On 07/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.53423          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC210 On 28/01/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC210 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC210</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC211 On 21/02/2023 Spot Bond |        |            | 8.30000   | 8.30000   | 8.30000            | 102.14571          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC212 On 27/02/2023 Spot Bond |        |            | 9.00000   | 9.00000   | 9.00000            | 101.54765          |                   |            |  | 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            | 101.36085          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC214 On 28/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.34018          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC214</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC215 On 04/04/2023 Spot Bond |        |            | 6.84500   | 6.84500   | 6.84500            | 101.52227          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC215 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC215</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC216 On 22/04/2025 Spot Bond |        |            | 8.59500   | 101.28281 | 8.59500            | 101.25939          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC216 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC216</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC217 On 02/05/2023 Spot Bond |        |            | 5.92500   | 101.65801 | 5.92500            | 101.54448          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IVC217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC221 On 07/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.03716          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC222 On 28/07/2024 Spot Bond |        |            | 9.09000   | 9.09000   | 9.09000            | 103.79011          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC222 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC222</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC223 On 29/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.32727          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC223 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC223</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC224 On 19/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.78843          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC224 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC224</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC225 On 27/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.02296          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC225 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC225</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC226 On 01/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.67689          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC226 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC226</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC227 On 13/01/2024 Spot Bond |        |            | 9.60500   | 9.60500   | 9.60500            | 101.01376          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC227 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC227</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC229 On 15/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.86711          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC229 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC229</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC230 On 26/01/2024 Spot Bond |        |            | 8.58000   | 8.58000   | 8.58000            | 102.10660          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC230 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC230</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC231 On 14/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.63603          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC231 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC231</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC232 On 28/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.74774          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC232 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC232</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                 | Contracts Traded      | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|------------|
| IVC234 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.44349          |                   |            |                              | 0.00                  | 0                     |            |
| <b>Total IVC234 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For IVC234</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| IVC236 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.23980          |                   |            |                              | 0.00                  | 0                     |            |
| <b>Total IVC236 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For IVC236</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| IVC237 On 20/12/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 000,000,000,000,000.00       | 20,000,000,000        | 10,000,000,000        |            |
| <b>Total IVC237 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>20,000,000,000</b> | <b>10,000,000,000</b> |            |
| <b>Total For IVC237</b>        |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>20,000,000,000</b> | <b>10,000,000,000</b> |            |
| IVZ123 On 19/01/2023 Spot Bond |        |            | 7.55000   | 7.55000   | 7.55000            | 99.42416           |                   |            | 0.00                         | 0                     |                       |            |
| <b>Total IVZ123 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |            |
| <b>Total For IVZ123</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |            |
| IVZ127 On 31/01/2023 Spot Bond |        |            | 7.65000   | 7.65000   | 7.65000            | 99.16861           |                   |            | 0.00                         | 0                     |                       |            |
| <b>Total IVZ127 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |            |
| <b>Total For IVZ127</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |            |
| IVZ128 On 02/03/2023 Spot Bond |        |            | 7.75000   | 7.75000   | 7.75000            | 98.53547           |                   |            | 0.00                         | 0                     |                       |            |
| <b>Total IVZ128 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |            |
| <b>Total For IVZ128</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |            |
| IVZ129 On 02/02/2023 Spot Bond |        |            | 7.65000   | 7.65000   | 7.65000            | 99.12741           |                   |            | 0.00                         | 0                     |                       |            |
| <b>Total IVZ129 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |            |
| <b>Total For IVZ129</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |            |
| IVZ130 On 07/02/2023 Spot Bond |        |            | 7.65000   | 7.65000   | 7.65000            | 99.02454           |                   |            | 0.00                         | 0                     |                       |            |
| <b>Total IVZ130 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |            |
| <b>Total For IVZ130</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |            |
| IVZ131 On 09/02/2023 Spot Bond |        |            | 7.65000   | 7.65000   | 7.65000            | 98.98345           |                   |            | 0.00                         | 0                     |                       |            |
| <b>Total IVZ131 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |            |
| <b>Total For IVZ131</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |            |
| JIBAR On 15/03/2060 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0                     |                       |            |
| <b>Total JIBAR SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |            |
| <b>Total For JIBAR</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |            |
| JPM002 On 05/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.25756          |                   |            | 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>              |                       |            |
| KAP014 On 19/07/2024 Spot Bond |        |            |           |           | 0.00000            | 101.74545          |                   |            | 0.00                         | 0                     |                       |            |
| <b>Total KAP014 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere            |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|-----------------------|
| <b>Total For KAP014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                       |
| KAP014 On 01/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.43221          |                   |            |  | 0.00        | 0                    |                       |
| <b>Total KAP015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                       |
| <b>Total For KAP015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                       |
| KAP015 On 19/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.62686          |                   |            |  | 0.00        | 4,400,000,000        | 1,100,000,000         |
| <b>Total KAP017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,400,000,000</b> | <b>1,100,000,000</b>  |
| <b>Total For KAP017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,400,000,000</b> | <b>1,100,000,000</b>  |
| KAP017 On 14/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.85002          |                   |            |  | 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>             |                       |
| KAP018 On 28/07/2024 Spot Bond |        |            |           |           | 0.00000            | 101.36109          |                   |            |  | 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>             |                       |
| KAP019 On 15/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.35157          |                   |            |  | 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>             |                       |
| KAP020 On 15/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.34664          |                   |            |  | 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>             |                       |
| KAP021 On 18/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.82494          |                   |            |  | 0.00        | 0                    | 16,000,000,000        |
| <b>Total KAP022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>16,000,000,000</b> |
| <b>Total For KAP022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>16,000,000,000</b> |
| KAP022 On 04/03/2027 Spot Bond |        |            |           |           | 0.00000            | 100.58326          |                   |            |  | 0.00        | 0                    |                       |
| <b>Total KAP023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                       |
| <b>Total For KAP023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                       |
| KAP023 On 12/04/2025 Spot Bond |        |            |           |           | 0.00000            | 101.67707          |                   |            |  | 0.00        | 0                    |                       |
| <b>Total KAP024 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                       |
| <b>Total For KAP024</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                       |
| KAP024 On 12/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.72620          |                   |            |  | 0.00        | 0                    |                       |
| <b>Total KAP025 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                       |
| <b>Total For KAP025</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                       |
| KAP025 On 28/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02241          |                   |            |  | 0.00        | 0                    |                       |
| <b>Total KAP026 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                       |
| <b>Total For KAP026</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                       |
| KAP026 On 28/09/2027 Spot Bond |        |            |           |           | 0.00000            | 100.02303          |                   |            |  | 0.00        | 0                    |                       |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total KAP027 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For KAP027</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| KAP027 On 18/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.81326          |                   |            |  | 0.00        | 0                |                   |
| <b>Total KAP028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For KAP028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| KAP028 On 18/11/2027 Spot Bond |        |            |           |           | 0.00000            | 100.82771          |                   |            |  | 0.00        | 0                |                   |
| <b>Total KAP029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For KAP029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| KW01 On 31/10/2027 Spot Bond   |        |            | 9.73500   | 116.45045 | 9.73500            | 116.41988          |                   |            |  | 0.00        | 0                |                   |
| <b>Total KW01 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For KW01</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LGL08 On 28/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.94129          |                   |            |  | 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            | 102.84036          |                   |            |  | 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            | 100.68198          |                   |            |  | 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            | 103.62783          |                   |            |  | 0.00        | 0                | 270,000,00        |
| <b>Total LGL11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>270,000,00</b> |
| <b>Total For LGL11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>270,000,00</b> |
| LGL12 On 04/10/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.27895          |                   |            |  | 0.00        | 0                |                   |
| <b>Total LGL12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LGL12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LHC01 On 19/07/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.04323          |                   |            |  | 0.00        | 0                |                   |
| <b>Total LHC01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LHC01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LHC02 On 19/07/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.08564          |                   |            |  | 0.00        | 0                |                   |
| <b>Total LHC02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LHC02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LRFA4 On 20/11/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.81101          |                   |            |  | 0.00        | 0                |                   |
| <b>Total LRFA4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LRFA4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere            |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|-----------------------|
| LRFB4 On 20/11/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.83159          |                   |            |  | 0.00        | 0                    |                       |
| <b>Total LRFB4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                       |
| <b>Total For LRFB4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                       |
| LRFC4 On 20/11/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.85217          |                   |            |  | 0.00        | 0                    |                       |
| <b>Total LRFC4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                       |
| <b>Total For LRFC4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                       |
| MAR01 On 17/09/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.33516          |                   |            |  | 0.00        | 0                    |                       |
| <b>Total MAR01B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                       |
| <b>Total For MAR01B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                       |
| MAR02 On 17/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.36185          |                   |            |  | 0.00        | 0                    |                       |
| <b>Total MAR02B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                       |
| <b>Total For MAR02B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                       |
| MBF06i On 17/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.80159          |                   |            |  | 0.00        | 6,800,000,000        | 1,700,000,000         |
| <b>Total MBF068 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>6,800,000,000</b> | <b>1,700,000,000</b>  |
| <b>Total For MBF068</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>6,800,000,000</b> | <b>1,700,000,000</b>  |
| MBF07i On 28/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.78328          |                   |            |  | 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            | 100.25929          |                   |            |  | 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>             |                       |
| MBF07i On 31/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.74250          |                   |            |  | 0.00        | 0                    | 10,000,000,000        |
| <b>Total MBF072 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>10,000,000,000</b> |
| <b>Total For MBF072</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>10,000,000,000</b> |
| MBF07i On 30/09/2025 Spot Bond |        |            |           |           | 0.00000            | 99.97823           |                   |            |  | 0.00        | 0                    |                       |
| <b>Total MBF073 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                       |
| <b>Total For MBF073</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                       |
| MBP04i On 23/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.70818          |                   |            |  | 0.00        | 0                    |                       |
| <b>Total MBP040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                       |
| <b>Total For MBP040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                       |
| MBP04 On 27/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.27319          |                   |            |  | 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            | 100.22215          |                   |            |  | 0.00        | 0                    |                       |
| <b>Total MBP045 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                       |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For MBP045</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBP04 On 26/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.02450          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBP047 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBP047</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBP04 On 27/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.23213          |                   |            |  | 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 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.44240          |                   |            |  | 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            | 100.02149          |                   |            |  | 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 |        |            | 8.98500   | 8.98500   | 8.98500            | 109.54874          |                   |            |  | 0.00        | 0                |            |
| <b>Total MMIG04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MMIG04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MMIG0 On 19/10/2028 Spot Bond |        |            |           |           | 0.00000            | 102.54818          |                   |            |  | 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            | 101.02038          |                   |            |  | 0.00        | 0                |            |
| <b>Total MMIG07 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MMIG07</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MML01 On 10/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.30009          |                   |            |  | 0.00        | 0                |            |
| <b>Total MML01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MML01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MML02 On 10/12/2026 Spot Bond |        |            | 9.63500   | 99.38938  | 9.63500            | 99.36369           |                   |            |  | 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            | 101.73819          |                   |            |  | 0.00        | 0                |            |
| <b>Total MML03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MML03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MML04 On 15/03/2028 Spot Bond |        |            | 9.88500   | 93.57146  | 9.88500            | 94.25950           |                   |            |  | 0.00        | 0                |            |
| <b>Total MML04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MML04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MML05 On 25/05/2027 Spot Bond |        |            |           |           | 0.00000            | 100.99454          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Op Inter            |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| <b>Total MML05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For MML05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| MML06 On 25/05/2029 Spot Bond |        |            | 10.33000  | 99.47586  | 10.33000           | 99.44819           |                   |            |  | 0.00        | 0                    |                     |
| <b>Total MML06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For MML06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| MTN10 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 103.50200          |                   |            |  | 0.00        | 0                    | 5,185,000,00        |
| <b>Total MTN10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>5,185,000,00</b> |
| <b>Total For MTN10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>5,185,000,00</b> |
| MTN12 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.06680          |                   |            |  | 0.00        | 4,000,000,000        | 1,000,000,00        |
| <b>Total MTN12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,000,000,000</b> | <b>1,000,000,00</b> |
| <b>Total For MTN12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,000,000,000</b> | <b>1,000,000,00</b> |
| MTN13 On 04/06/2025 Spot Bond |        |            |           |           | 0.00000            | 102.27091          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total MTN13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For MTN13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| MTN15 On 10/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.69167          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total MTN15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For MTN15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| MTN17 On 30/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.58112          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total MTN17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For MTN17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| MTN18 On 30/05/2026 Spot Bond |        |            |           |           | 0.00000            | 101.76784          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total MTN18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For MTN18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| MTN19 On 07/03/2025 Spot Bond |        |            |           |           | 0.00000            | 101.43989          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total MTN19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For MTN19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| MTN20 On 07/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.63070          |                   |            |  | 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            | 100.72501          |                   |            |  | 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            | 102.11273          |                   |            |  | 0.00        | 4,000,000,000        | 1,000,000,00        |
| <b>Total MTN22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,000,000,000</b> | <b>1,000,000,00</b> |
| <b>Total For MTN22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,000,000,000</b> | <b>1,000,000,00</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       |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| MTN23 On 29/01/2026 Spot Bond |        |            | 9.58000   | 100.02204 | 9.58000            | 99.99661           |                   |            |  | 0.00        | 0                | 90,000,00        |
| <b>Total MTN23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>90,000,00</b> |
| <b>Total For MTN23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>90,000,00</b> |
| MTN24 On 29/01/2026 Spot Bond |        |            |           |           | 0.00000            | 105.05906          |                   |            |  | 0.00        | 0                |                  |
| <b>Total MTN24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For MTN24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| MTN25 On 29/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.85280          |                   |            |  | 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            | 101.43419          |                   |            |  | 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            | 102.19205          |                   |            |  | 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            | 100.77509          |                   |            |  | 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            | 101.21121          |                   |            |  | 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            | 101.66183          |                   |            |  | 0.00        | 0                |                  |
| <b>Total MTN30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For MTN30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| MTN31 On 13/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.62014          |                   |            |  | 0.00        | 0                |                  |
| <b>Total MTN31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For MTN31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| MTN32 On 13/09/2027 Spot Bond |        |            |           |           | 0.00000            | 100.77105          |                   |            |  | 0.00        | 0                |                  |
| <b>Total MTN32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For MTN32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| MTN33 On 13/09/2029 Spot Bond |        |            |           |           | 0.00000            | 100.84306          |                   |            |  | 0.00        | 0                |                  |
| <b>Total MTN33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For MTN33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| MTN35 On 14/11/2027 Spot Bond |        |            |           |           | 0.00000            | 100.93578          |                   |            |  | 0.00        | 0                |                  |
| <b>Total MTN35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For MTN35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN36 On 14/11/2029 Spot Bond |        |            |           |           | 0.00000            | 100.96263          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MWAR On 22/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.82807          |                   |            |  | 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            | 101.04339          |                   |            |  | 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            | 100.81794          |                   |            |  | 0.00        | 0                |            |
| <b>Total MWAR07 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MWAR07</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MWAR On 22/05/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.81807          |                   |            |  | 0.00        | 0                |            |
| <b>Total MWAR08 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MWAR08</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MWAR On 22/11/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.77525          |                   |            |  | 0.00        | 0                |            |
| <b>Total MWAR09 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MWAR09</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MWAR On 22/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.71539          |                   |            |  | 0.00        | 0                |            |
| <b>Total MWAR10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MWAR10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N7B25 On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.21109          |                   |            |  | 0.00        | 0                |            |
| <b>Total N7B25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N7B25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N7C25 On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.24654          |                   |            |  | 0.00        | 0                |            |
| <b>Total N7C25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N7C25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N7D25 On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.27659          |                   |            |  | 0.00        | 0                |            |
| <b>Total N7D25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N7D25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N7E25 On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.30416          |                   |            |  | 0.00        | 0                |            |
| <b>Total N7E25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N7E25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NAM03 On 01/08/2023 Spot Bond |        |            | 8.97000   | 104.72432 | 8.97000            | 104.69936          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total NAM03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NAM03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NAM04 On 01/08/2026 Spot Bond |        |            | 10.51500  | 104.27797 | 10.51500           | 104.24894          |                   |            |  | 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>         |            |
| NBG02 On 30/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.48372          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBG02G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBG02G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBG03 On 30/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.22642          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBG03G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBG03G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBG05 On 25/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.36934          |                   |            |  | 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            | 101.21669          |                   |            |  | 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            | 100.33536          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBG07G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBG07G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK13 On 19/03/2024 Spot Bond |        |            | 8.51000   | 104.10070 | 8.51000            | 104.07673          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK13A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK13A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK16 On 12/02/2025 Spot Bond |        |            | 8.69300   | 104.99111 | 8.69300            | 104.96683          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK16A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK16A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK17 On 22/04/2026 Spot Bond |        |            | 9.26500   | 103.77491 | 9.26500            | 103.74910          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK17A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK17A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK20 On 01/06/2026 Spot Bond |        |            | 9.28500   | 103.89944 | 9.28500            | 103.87354          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK20A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK20A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK21 On 21/07/2027 Spot Bond |        |            | 9.46000   | 108.92000 | 9.46000            | 108.89264          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                             | Value       | Contracts Traded   | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-------------|--------------------|---------------------|
| NBK23/ On 19/11/2025 Spot Bond |        |            | 8.11300   | 107.69468 | 8.11300            | 107.67103          |                   |            |                             | 0.00        | 0                  |                     |
| <b>Total NBK23A SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NBK23A</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                     |
| NBK24/ On 19/11/2027 Spot Bond |        |            | 9.15500   | 108.10607 | 9.15500            | 108.07934          |                   |            |                             | 0.00        | 0                  | 2,000,000,00        |
| <b>Total NBK24A SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>2,000,000,00</b> |
| <b>Total For NBK24A</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>2,000,000,00</b> |
| NBK25/ On 17/02/2023 Spot Bond |        |            | 8.35000   | 8.35000   | 8.35000            | 104.13882          |                   |            |                             | 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>           |                     |
| NBK25I On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 102.61448          |                   |            |                             | 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 | 77.51834  | 100.00000          | 77.36237           |                   |            |                             | 0.00        | 0                  |                     |
| <b>Total NBK26A SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NBK26A</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                     |
| NBK26I On 22/04/2026 Spot Bond |        |            |           |           | 0.00000            | 103.41166          |                   |            |                             | 0.00        | 0                  |                     |
| <b>Total NBK26B SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NBK26B</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                     |
| NBK27/ On 10/05/2026 Spot Bond |        |            | 9.08000   | 107.39925 | 9.08000            | 107.37290          |                   |            |                             | 0.00        | 0                  |                     |
| <b>Total NBK27A SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NBK27A</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                     |
| NBK28/ On 02/08/2023 Spot Bond |        |            | 8.45500   | 104.94494 | 8.45500            | 104.92133          |                   |            | 845,500,000,000.00          |             | 100,000,000        | 50,000,00           |
| <b>Total NBK28A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>845,500,000,000.00</b>   |             | <b>100,000,000</b> | <b>50,000,00</b>    |
| <b>Total For NBK28A</b>        |        |            |           |           |                    |                    |                   |            | <b>845,500,000,000.00</b>   |             | <b>100,000,000</b> | <b>50,000,00</b>    |
| NBK29/ On 31/07/2026 Spot Bond |        |            | 9.22500   | 108.13979 | 9.22500            | 108.11329          |                   |            |                             | 0.00        | 0                  |                     |
| <b>Total NBK29A SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NBK29A</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                     |
| NBK30/ On 20/02/2024 Spot Bond |        |            | 8.54000   | 104.55296 | 8.54000            | 104.52920          |                   |            | 3,074,400,000,000.00        |             | 360,000,000        | 180,000,00          |
| <b>Total NBK30A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>3,074,400,000,000.00</b> |             | <b>360,000,000</b> | <b>180,000,00</b>   |
| <b>Total For NBK30A</b>        |        |            |           |           |                    |                    |                   |            | <b>3,074,400,000,000.00</b> |             | <b>360,000,000</b> | <b>180,000,00</b>   |
| NBK31/ On 09/11/2023 Spot Bond |        |            | 8.30000   | 102.20888 | 8.30000            | 102.18593          |                   |            |                             | 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            | 101.05653          |                   |            |                             | 0.00        | 0                  |                     |
| <b>Total NBK31B SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                     |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For NBK31B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| NBK35I On 10/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.44283          |                   |            |  | 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            | 103.98512          |                   |            |  | 0.00        | 0                |                      |
| <b>Total NBK36B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For NBK36B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| NBK4 On 28/10/2024 Spot Bond   |        |            |           |           | 0.00000            | 81.90208           |                   |            |  | 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            | 103.62073          |                   |            |  | 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            | 101.64312          |                   |            |  | 0.00        | 0                |                      |
| <b>Total NBK43B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For NBK43B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| NBK45I On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.98270          |                   |            |  | 0.00        | 0                | 2,180,000,00         |
| <b>Total NBK45B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,180,000,00</b>  |
| <b>Total For NBK45B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,180,000,00</b>  |
| NBK46I On 15/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.50098          |                   |            |  | 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            | 102.86123          |                   |            |  | 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            | 101.38655          |                   |            |  | 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            | 101.58649          |                   |            |  | 0.00        | 0                | 24,060,000,00        |
| <b>Total NBK50B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>24,060,000,00</b> |
| <b>Total For NBK50B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>24,060,000,00</b> |
| NBK52I On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.08782          |                   |            |  | 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            | 101.33214          |                   |            |  | 0.00        | 0                |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <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            | 101.24556          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NBK54B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NBK54B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NBKB5 On 01/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.48619          |                   |            |  | 0.00        | 120,000,000          | 60,000,000           |
| <b>Total NBKB56 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>120,000,000</b>   | <b>60,000,000</b>    |
| <b>Total For NBKB56</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>120,000,000</b>   | <b>60,000,000</b>    |
| NBKB5 On 01/08/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.29302          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NBKB57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NBKB57</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NBKB5 On 01/08/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.64089          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NBKB58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NBKB58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NBKB5 On 24/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.71199          |                   |            |  | 0.00        | 4,000,000,000        | 1,000,000,000        |
| <b>Total NBKB59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,000,000,000</b> | <b>1,000,000,000</b> |
| <b>Total For NBKB59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,000,000,000</b> | <b>1,000,000,000</b> |
| NBKB6 On 24/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.84201          |                   |            |  | 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            | 100.42548          |                   |            |  | 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            | 101.48085          |                   |            |  | 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            | 102.01651          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NBKB64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NBKB64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.22735          |                   |            |  | 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>             |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| <b>Total For NCLN82/JIBAR</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NCLN8 On 20/03/2024 Spot Bond |        |            | 10.48000  | 103.14199 | 10.48000           | 103.11289          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NCLN83 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NCLN83</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NCLN8 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.22614          |                   |            |  | 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 |        |            | 10.13500  | 103.29307 | 10.13500           | 103.26486          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NCLN85 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NCLN85</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NCLN8 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.22735          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NCLN87 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NCLN87</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NCLN9 On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.22912          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NCLN90 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NCLN90</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NCLN9 On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.23153          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NCLN91 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NCLN91</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NDAL0 On 06/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.61888          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NDAL02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NDAL02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NDAL0 On 06/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.61888          |                   |            |  | 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            | 100.84499          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NGL01G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NGL01G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NGL04 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.67772          |                   |            |  | 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            | 102.26759          |                   |            |  | 0.00        | 160,000,000        | 80,000,000        |
| <b>Total NGL05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>160,000,000</b> | <b>80,000,000</b> |
| <b>Total For NGL05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>160,000,000</b> | <b>80,000,000</b> |
| NGL06 On 01/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.73561          |                   |            |  | 0.00        | 0                  |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| <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            | 102.93567          |                   |            |  | 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            | 104.26987          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NGL08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NGL08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NGL09 On 19/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.13567          |                   |            |  | 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            | 100.02400          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NGL10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NGL10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NGL11 On 19/11/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.89426          |                   |            |  | 0.00        | 0                  | 200,000,00        |
| <b>Total NGL11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>200,000,00</b> |
| <b>Total For NGL11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>200,000,00</b> |
| NGLT11 On 20/10/2023 Spot Bond |        |            |           |           | 0.00000            | 103.96195          |                   |            |  | 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            | 102.39196          |                   |            |  | 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            | 106.34112          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NGT104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NGT104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NGT10 On 22/05/2025 Spot Bond  |        |            |           |           | 0.00000            | 103.44548          |                   |            |  | 0.00        | 140,000,000        | 70,000,00         |
| <b>Total NGT105 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>140,000,000</b> | <b>70,000,00</b>  |
| <b>Total For NGT105</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>140,000,000</b> | <b>70,000,00</b>  |
| NGT10 On 05/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 105.21415          |                   |            |  | 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            | 105.07216          |                   |            |  | 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>           |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| NGT10: On 08/09/2026 Spot Bond |        |            |           |           | 0.00000            | 104.17314          |                   |            |  | 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            | 101.50281          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total NGT109 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For NGT109</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| NGT11: On 27/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.64688          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total NGT110 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For NGT110</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| NGT11: On 23/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.80468          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total NGT111 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For NGT111</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| NGT11: On 10/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.57468          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total NGT112 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For NGT112</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| NGT1G On 16/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 102.47512          |                   |            |  | 0.00        | 0                    | 290,000,00          |
| <b>Total NGT1G SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>290,000,00</b>   |
| <b>Total For NGT1G</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>290,000,00</b>   |
| NHM01 On 13/12/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.46334          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total NHM015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For NHM015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| NHM01 On 11/05/2025 Spot Bond  |        |            |           |           | 0.00000            | 104.75604          |                   |            |  | 0.00        | 2,820,000,000        | 5,410,000,00        |
| <b>Total NHM016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,820,000,000</b> | <b>5,410,000,00</b> |
| <b>Total For NHM016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,820,000,000</b> | <b>5,410,000,00</b> |
| NHM01 On 25/05/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.05396          |                   |            |  | 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            | 104.19208          |                   |            |  | 0.00        | 970,000,000          | 485,000,00          |
| <b>Total NHM019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>970,000,000</b>   | <b>485,000,00</b>   |
| <b>Total For NHM019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>970,000,000</b>   | <b>485,000,00</b>   |
| NHM02 On 25/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.95501          |                   |            |  | 0.00        | 1,000,000,000        | 1,000,000,00        |
| <b>Total NHM020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>1,000,000,00</b> |
| <b>Total For NHM020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>1,000,000,00</b> |
| NHM02 On 26/11/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.83387          |                   |            |  | 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>          |            |
| NHM02 On 23/09/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.17207          |                   |            |                           | 0.00              | 0                 |            |
| <b>Total NHM022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For NHM022</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| NHM02 On 21/10/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.74021          |                   |            |                           | 0.00              | 0                 |            |
| <b>Total NHM023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For NHM023</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| NI202 On 07/12/2033 Spot Bond  |        |            | 5.64000   | 5.64000   | 5.64000            | 223.58505          |                   |            |                           | 0.00              | 0                 |            |
| <b>Total NI202 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For NI202</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| NI210 On 31/03/2028 Spot Bond  |        |            | 4.69000   | 4.69000   | 4.69000            | 212.22141          |                   |            |                           | 0.00              | 0                 |            |
| <b>Total NI210 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For NI210</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| NI25 On 31/01/2025 Spot Bond   |        |            | 4.21500   | 4.21500   | 4.21500            | 163.68248          |                   |            |                           | 0.00              | 0                 |            |
| <b>Total NI25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For NI25</b>          |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| NI29 On 31/03/2029 Spot Bond   |        |            | 5.21000   | 5.21000   | 5.21000            | 112.47801          |                   |            | 104,200,000,000.00        | 20,000,000        | 10,000,000        |            |
| <b>Total NI29 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>104,200,000,000.00</b> | <b>20,000,000</b> | <b>10,000,000</b> |            |
| <b>Total For NI29</b>          |        |            |           |           |                    |                    |                   |            | <b>104,200,000,000.00</b> | <b>20,000,000</b> | <b>10,000,000</b> |            |
| NI33 On 28/02/2033 Spot Bond   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |                           | 0.00              | 0                 |            |
| <b>Total NI33 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For NI33</b>          |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| NI38 On 31/01/2038 Spot Bond   |        |            | 5.40000   | 5.40000   | 5.40000            | 116.59794          |                   |            |                           | 0.00              | 0                 |            |
| <b>Total NI38 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For NI38</b>          |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| NILB11 On 31/01/2025 Spot Bond |        |            | 4.32000   | 4.32000   | 4.32000            | 163.33973          |                   |            |                           | 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   | 271.58352 | 3.45000            | 271.54976          |                   |            |                           | 0.00              | 0                 |            |
| <b>Total NILB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For NILB12</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| NILB13 On 31/01/2025 Spot Bond |        |            | 4.12000   | 4.12000   | 4.12000            | 163.99339          |                   |            |                           | 0.00              | 0                 |            |
| <b>Total NILB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For NILB13</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| NILB14 On 31/03/2028 Spot Bond |        |            | 4.33500   | 4.33500   | 4.33500            | 215.85645          |                   |            |                           | 0.00              | 0                 |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total NILB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NILB15 On 31/03/2028 Spot Bond |        |            | 4.48000   | 214.39573 | 4.48000            | 214.36312          |                   |            |  | 0.00        | 0                |            |
| <b>Total NILB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NILB17 On 31/01/2038 Spot Bond |        |            | 5.42000   | 90.82532  | 5.42000            | 116.32339          |                   |            |  | 0.00        | 0                |            |
| <b>Total NILB17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN014 On 10/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.44514          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN014 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN014</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN016 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.33690          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN016 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN016</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN02 On 24/07/2023 Spot Bond   |        |            |           |           | 0.00000            | 143.24534          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN02 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN02</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN022 On 31/10/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.20291          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN022 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN022</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN023 On 07/11/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.50210          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN023 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN023</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN026 On 21/11/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.21399          |                   |            |  | 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            | 100.76771          |                   |            |  | 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            | 100.24833          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN034 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN034</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN036 On 28/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.08074          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN036 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN036</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NN037 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 139.84802          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN039 On 06/03/2027 Spot Bond |        |            |           |           | 0.00000            | 99.54629           |                   |            |  | 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            | 100.79794          |                   |            |  | 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            | 99.84119           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN043 On 03/03/2023 Spot Bond |        |            |           |           | 0.00000            | 161.79635          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN046 On 13/05/2027 Spot Bond |        |            |           |           | 0.00000            | 101.10197          |                   |            |  | 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            | 172.58989          |                   |            |  | 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            | 169.59578          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN049 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN049</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN05 On 12/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.41871          |                   |            |  | 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            | 135.00501          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN051 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN051</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN054 On 04/08/2027 Spot Bond |        |            |           |           | 0.00000            | 97.49003           |                   |            |  | 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            | 87.20512           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN057 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For NN057</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN058 On 18/09/2025 Spot Bond |        |            |           |           | 0.00000            | 95.24252           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN058 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN058</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN06 On 12/03/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.43241          |                   |            |  | 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            | 94.88723           |                   |            |  | 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            | 93.71546           |                   |            |  | 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            | 100.50664          |                   |            |  | 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            | 100.13690          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN104 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.25718          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN106 On 14/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37707          |                   |            |  | 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            | 100.25718          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN116 On 23/10/2023 Spot Bond |        |            |           |           | 0.00000            | 97.63326           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN116 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN116</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN120 On 05/11/2026 Spot Bond |        |            |           |           | 0.00000            | 95.40971           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN162 On 01/07/2033 Spot Bond |        |            |           |           | 0.00000            | 94.72400           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total NN162 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN162</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN163 On 21/06/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.23171          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN163 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN163</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN176 On 18/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.24563          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN176 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN176</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN177 On 12/11/2025 Spot Bond  |        |            | 10.51500  | 10.51500  | 10.51500           | 101.60517          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN177 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN177</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN178 On 02/04/2029 Spot Bond  |        |            | 9.96500   | 9.96500   | 9.96500            | 103.18620          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN178 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN178</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN179 On 15/09/2028 Spot Bond  |        |            | 9.99000   | 9.99000   | 9.99000            | 101.95077          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN179 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN179</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01: On 12/06/2025 Spot Bond |        |            |           |           | 0.00000            | 102.37756          |                   |            |  | 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            | 124.30000          |                   |            |  | 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            | 116.43000          |                   |            |  | 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            | 126.85000          |                   |            |  | 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            | 124.73000          |                   |            |  | 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            | 123.70807          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NNF02 On 17/02/2026 Spot Bond |        |            |           |           | 0.00000            | 90.96301           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF025 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF025</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF04 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 133.63859          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF04 On 20/07/2026 Spot Bond |        |            |           |           | 0.00000            | 91.65177           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF042 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF042</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF04 On 04/08/2026 Spot Bond |        |            |           |           | 0.00000            | 99.36843           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF046 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF046</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF08 On 11/03/2027 Spot Bond |        |            |           |           | 0.00000            | 91.49408           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF080 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF080</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF08 On 07/04/2027 Spot Bond |        |            |           |           | 0.00000            | 96.24644           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF081 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF081</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF08 On 10/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF084 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF084</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF08 On 23/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.30764          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF087 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF087</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF08 On 27/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.19071          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF088 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF088</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF08 On 26/11/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF089 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF089</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF09 On 30/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.67119          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF091 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF091</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1A1 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 124.82495          |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1A10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For NQ1A10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| NQ1A2: On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 88.13069           |                   |            |  | 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 22/05/2054 Spot Bond |        |            |           |           | 0.00000            | 100.85520          |                   |            |  | 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            | 100.78315          |                   |            |  | 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            | 100.80762          |                   |            |  | 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            | 100.81762          |                   |            |  | 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            | 109.22571          |                   |            |  | 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            | 100.82326          |                   |            |  | 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 22/05/2054 Spot Bond |        |            |           |           | 0.00000            | 100.87758          |                   |            |  | 0.00        | 0                |              |
| <b>Total NQ1B21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For NQ1B21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| NQ1C1: On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 100.83761          |                   |            |  | 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            | 110.97160          |                   |            |  | 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            | 100.71257          |                   |            |  | 0.00        | 0                |              |
| <b>Total NQF1D5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For NQF1D5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| NRA02: On 31/05/2023 Spot Bond |        |            | 5.53000   | 208.84917 | 5.53000            | 208.81189          |                   |            |  | 0.00        | 0                |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total NRA023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NRA023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NRA023 On 30/11/2028 Spot Bond |        |            | 11.24500  | 105.24616 | 11.24500           | 105.21454          |                   |            |  | 0.00        | 0                | 420,000,00        |
| <b>Total NRA028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>420,000,00</b> |
| <b>Total For NRA028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>420,000,00</b> |
| NRA028 On 30/11/2028 Spot Bond |        |            | 100.00000 | 13.81977  | 100.00000          | 13.78902           |                   |            |  | 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>         |                   |
| NTC23 On 15/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.05930          |                   |            |  | 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            | 101.05306          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NTC26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NTC26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NTC27 On 12/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.57562          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NTC27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NTC27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NTC28 On 12/12/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.80744          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NTC28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NTC28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NTC33 On 28/01/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.32309          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NTC33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NTC33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NTC34 On 26/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.03779          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NTC34 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NTC34</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NTC35 On 07/09/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.50675          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NTC35 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NTC35</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NTC36 On 07/09/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.74824          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NTC36 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NTC36</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NTC37 On 12/10/2027 Spot Bond  |        |            |           |           | 0.00000            | 102.02489          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NTC37 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NTC37</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| NTCG0 On 19/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.27389          |                   |            |  | 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>             |                     |
| OML07 On 19/03/2025 Spot Bond |        |            | 8.40500   | 108.12336 | 8.40500            | 108.09876          |                   |            |  | 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> |
| OML10 On 14/09/2025 Spot Bond |        |            | 8.81000   | 109.32130 | 8.81000            | 109.29527          |                   |            |  | 0.00        | 0                    | 670,000,00          |
| <b>Total OML10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>670,000,00</b>   |
| <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            | 100.91690          |                   |            |  | 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            | 102.55380          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total OML12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For OML12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| OML13 On 23/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.52823          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total OML13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For OML13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| OML14 On 23/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.13696          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total OML14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For OML14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| OML15 On 28/10/2027 Spot Bond |        |            |           |           | 0.00000            | 101.29975          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total OML15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For OML15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| PARS0 On 13/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.46593          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total PARS01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For PARS01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| PARS0 On 13/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.47265          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total PARS02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For PARS02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| PEP01 On 10/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.55015          |                   |            |  | 0.00        | 2,000,000,000        | 500,000,00          |
| <b>Total PEP01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>500,000,00</b>   |
| <b>Total For PEP01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>500,000,00</b>   |
| PEP02 On 10/03/2025 Spot Bond |        |            |           |           | 0.00000            | 101.26404          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total PEP02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                         | Contracts Traded         | Op Interest             |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------------------------|--------------------------|-------------------------|
| <b>Total For PEP02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                   | <b>0</b>                 |                         |
| PEP03 On 05/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.55209          |                   |            |  | 0.00                          | 0                        | 30,000,000.00           |
| <b>Total PEP03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                   | <b>0</b>                 | <b>30,000,000.00</b>    |
| <b>Total For PEP03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                   | <b>0</b>                 | <b>30,000,000.00</b>    |
| PEP04 On 05/05/2026 Spot Bond |        |            |           |           | 0.00000            | 101.68064          |                   |            |  | 0.00                          | 0                        | 12,600,000.00           |
| <b>Total PEP04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                   | <b>0</b>                 | <b>12,600,000.00</b>    |
| <b>Total For PEP04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                   | <b>0</b>                 | <b>12,600,000.00</b>    |
| PMM56 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.78108          |                   |            |  | 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            | 99.73127           |                   |            |  | 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            | 100.73899          |                   |            |  | 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  |        |            | 8.72500   | 106.11069 | 8.73500            | 106.05160          |                   |            |  | 668,367,773,490,000.00        | 993,509,200,400          | 1,903,312,288.60        |
| <b>Total R186 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>668,367,773,490,000.00</b> | <b>993,509,200,400</b>   | <b>1,903,312,288.60</b> |
| <b>Total For R186</b>         |        |            |           |           |                    |                    |                   |            |  | <b>668,367,773,490,000.00</b> | <b>993,509,200,400</b>   | <b>1,903,312,288.60</b> |
| R197 On 07/12/2023 Spot Bond  |        |            | 3.88000   | 325.86743 | 3.88000            | 325.82312          |                   |            |  | 81,502,116,000,000.00         | 21,005,700,000           | 512,686,400.00          |
| <b>Total R197 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>81,502,116,000,000.00</b>  | <b>21,005,700,000</b>    | <b>512,686,400.00</b>   |
| <b>Total For R197</b>         |        |            |           |           |                    |                    |                   |            |  | <b>81,502,116,000,000.00</b>  | <b>21,005,700,000</b>    | <b>512,686,400.00</b>   |
| R202 On 07/12/2033 Spot Bond  |        |            | 4.64000   | 244.16498 | 4.64000            | 244.12680          |                   |            |  | 41,296,000,000.00             | 8,900,000                | 135,436,332.30          |
| <b>Total R202 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>41,296,000,000.00</b>      | <b>8,900,000</b>         | <b>135,436,332.30</b>   |
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   |            |  | <b>41,296,000,000.00</b>      | <b>8,900,000</b>         | <b>135,436,332.30</b>   |
| R2023 On 28/02/2023 Spot Bond |        |            | 7.35000   | 102.63495 | 7.35000            | 102.61453          |                   |            |  | 500,241,000,000,000.00        | 68,060,000,000           | 211,230,000.00          |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>500,241,000,000,000.00</b> | <b>68,060,000,000</b>    | <b>211,230,000.00</b>   |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>500,241,000,000,000.00</b> | <b>68,060,000,000</b>    | <b>211,230,000.00</b>   |
| R2030 On 31/01/2030 Spot Bond |        |            | 10.15500  | 92.58593  | 10.15000           | 92.58414           |                   |            |  | 613,105,858,769,000.00        | 1,045,111,359,800        | 1,405,969,028.60        |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>613,105,858,769,000.00</b> | <b>1,045,111,359,800</b> | <b>1,405,969,028.60</b> |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   |            |  | <b>613,105,858,769,000.00</b> | <b>1,045,111,359,800</b> | <b>1,405,969,028.60</b> |
| R2032 On 31/03/2032 Spot Bond |        |            | 10.75500  | 87.58215  | 10.75000           | 87.58298           |                   |            |  | 898,655,584,795,500.00        | 1,478,257,144,100        | 1,046,058,498.70        |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>898,655,584,795,500.00</b> | <b>1,478,257,144,100</b> | <b>1,046,058,498.70</b> |
| <b>Total For R2032</b>        |        |            |           |           |                    |                    |                   |            |  | <b>898,655,584,795,500.00</b> | <b>1,478,257,144,100</b> | <b>1,046,058,498.70</b> |
| R2035 On 28/02/2035 Spot Bond |        |            | 11.25000  | 87.40323  | 11.23500           | 87.46396           |                   |            |  | 406,923,651,750,000.00        | 569,504,324,600          | 1,375,427,183.00        |

| 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 R2035 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>16,923,651,750,000.00</b> | <b>569,504,324,600</b> | <b>375,427,183,00</b> |
| <b>Total For R2035</b>        |        |            |           |           |                    |                    |                   |            | <b>16,923,651,750,000.00</b> | <b>569,504,324,600</b> | <b>375,427,183,00</b> |
| R2037 On 31/01/2037 Spot Bond |        |            | 11.45500  | 83.06864  | 11.44500           | 83.10199           |                   |            | 456,103,673,323,500.00       | 1,087,394,471,700      | 1,556,877,733,30      |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>16,103,673,323,500.00</b> | <b>087,394,471,700</b> | <b>556,877,733,30</b> |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   |            | <b>16,103,673,323,500.00</b> | <b>087,394,471,700</b> | <b>556,877,733,30</b> |
| R2040 On 31/01/2040 Spot Bond |        |            | 11.52500  | 85.01960  | 11.50000           | 85.15147           |                   |            | 920,160,276,270,000.00       | 253,376,162,800        | 742,082,575,80        |
| <b>Total R2040 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,160,276,270,000.00</b> | <b>253,376,162,800</b> | <b>742,082,575,80</b> |
| <b>Total For R2040</b>        |        |            |           |           |                    |                    |                   |            | <b>10,160,276,270,000.00</b> | <b>253,376,162,800</b> | <b>742,082,575,80</b> |
| R2044 On 31/01/2044 Spot Bond |        |            | 11.53500  | 81.72120  | 11.52500           | 81.76046           |                   |            | 618,904,401,618,500.00       | 660,503,199,100        | 1,638,827,300,00      |
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>18,904,401,618,500.00</b> | <b>660,503,199,100</b> | <b>638,827,300,00</b> |
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            | <b>18,904,401,618,500.00</b> | <b>660,503,199,100</b> | <b>638,827,300,00</b> |
| R2048 On 28/02/2048 Spot Bond |        |            | 11.37500  | 81.24661  | 11.36000           | 81.32220           |                   |            | 358,421,258,725,000.00       | 1,438,102,967,800      | 1,393,832,043,70      |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>18,421,258,725,000.00</b> | <b>438,102,967,800</b> | <b>393,832,043,70</b> |
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            | <b>18,421,258,725,000.00</b> | <b>438,102,967,800</b> | <b>393,832,043,70</b> |
| R209 On 31/03/2036 Spot Bond  |        |            | 11.25000  | 67.51984  | 11.24000           | 67.55047           |                   |            | 955,940,044,750,000.00       | 262,750,226,200        | 700,494,655,60        |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>15,940,044,750,000.00</b> | <b>262,750,226,200</b> | <b>700,494,655,60</b> |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            | <b>15,940,044,750,000.00</b> | <b>262,750,226,200</b> | <b>700,494,655,60</b> |
| R210 On 31/03/2028 Spot Bond  |        |            | 3.98000   | 219.59371 | 3.98000            | 219.56327          |                   |            | 23,084,000,000.00            | 5,800,000              | 385,173,560,20        |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>23,084,000,000.00</b>     | <b>5,800,000</b>       | <b>385,173,560,20</b> |
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            | <b>23,084,000,000.00</b>     | <b>5,800,000</b>       | <b>385,173,560,20</b> |
| R213 On 28/02/2031 Spot Bond  |        |            | 10.55500  | 83.18053  | 10.55500           | 83.15690           |                   |            | 108,877,878,522,000.00       | 578,766,260,400        | 1,231,164,257,50      |
| <b>Total R213 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>18,877,878,522,000.00</b> | <b>578,766,260,400</b> | <b>231,164,257,50</b> |
| <b>Total For R213</b>         |        |            |           |           |                    |                    |                   |            | <b>18,877,878,522,000.00</b> | <b>578,766,260,400</b> | <b>231,164,257,50</b> |
| R214 On 28/02/2041 Spot Bond  |        |            | 11.40000  | 64.90619  | 11.39000           | 64.93958           |                   |            | 356,614,603,400,000.00       | 119,001,281,000        | 642,900,482,40        |
| <b>Total R214 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>16,614,603,400,000.00</b> | <b>119,001,281,000</b> | <b>642,900,482,40</b> |
| <b>Total For R214</b>         |        |            |           |           |                    |                    |                   |            | <b>16,614,603,400,000.00</b> | <b>119,001,281,000</b> | <b>642,900,482,40</b> |
| RDFB1 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.51603          |                   |            | 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            | 100.88752          |                   |            | 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            | 101.22695          |                   |            | 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>               |                       |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| RDFB1: On 11/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.42252          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB2: On 22/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.08724          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB2 On 22/03/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.03434          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB2: On 22/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.14207          |                   |            |  | 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            | 100.92174          |                   |            |  | 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            | 102.30254          |                   |            |  | 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>         |            |
| RDFG0 On 21/09/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.19080          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFG01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFG0 On 21/09/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.19365          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFG02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFG02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFG0 On 21/09/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.20043          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFG03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFG03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFG0 On 21/09/2032 Spot Bond  |        |            |           |           | 0.00000            | 100.20677          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFG04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFG04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFG0 On 09/12/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.48111          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFG05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFG05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFG0 On 09/12/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.48542          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFG06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For RDFG06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED13 On 13/05/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.44394          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED15 On 31/01/2028 Spot Bond  |        |            |           |           | 0.00000            | 96.90623           |                   |            |  | 0.00        | 0                |            |
| <b>Total RED151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED16: On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.75880          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED17 On 14/11/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.26692          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED171 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED171</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED30: On 17/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.40365          |                   |            |  | 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            | 101.88242          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED402 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED402</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED50 On 05/12/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.79601          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED501 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED501</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED60: On 09/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.55333          |                   |            |  | 0.00        | 0                |            |
| <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            | 102.55357          |                   |            |  | 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            | 102.92252          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED705 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED705</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RES49 On 03/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.49518          |                   |            |  | 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            | 101.89042          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total RES50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RES50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RES52 On 07/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.62748          |                   |            |  | 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            | 100.22508          |                   |            |  | 0.00        | 0                |            |
| <b>Total RES53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RES53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RES59 On 13/10/2027 Spot Bond |        |            |           |           | 0.00000            | 101.68500          |                   |            |  | 0.00        | 0                |            |
| <b>Total RES59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RES59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RES60 On 06/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.53610          |                   |            |  | 0.00        | 0                |            |
| <b>Total RES60 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RES60</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RES61 On 15/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.33494          |                   |            |  | 0.00        | 0                |            |
| <b>Total RES61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RES61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RFCA1 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.21556          |                   |            |  | 0.00        | 0                |            |
| <b>Total RFCA1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RFCA1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RFCA2 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.21483          |                   |            |  | 0.00        | 0                |            |
| <b>Total RFCA2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RFCA2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RFCB1 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.22469          |                   |            |  | 0.00        | 0                |            |
| <b>Total RFCB1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RFCB1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RFCB2 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.22229          |                   |            |  | 0.00        | 0                |            |
| <b>Total RFCB2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RFCB2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RFCC1 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.23550          |                   |            |  | 0.00        | 0                |            |
| <b>Total RFCC1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RFCC1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RFCC2 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.23310          |                   |            |  | 0.00        | 0                |            |
| <b>Total RFCC2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RFCC2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| RFCD1 On 20/12/2026 Spot Bond       |        |            |           |           | 0.00000            | 100.26188          |                   |            |  | 0.00        | 0                |            |
| <b>Total RFCD1 SPOT</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RFCD1</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RFCD2 On 20/12/2026 Spot Bond       |        |            |           |           | 0.00000            | 100.25948          |                   |            |  | 0.00        | 0                |            |
| <b>Total RFCD2 SPOT</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RFCD2</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>         |            |
| RN2027 On 11/07/2027 Spot Bond      |        |            |           |           | 0.00000            | 103.84964          |                   |            |  | 0.00        | 0                |            |
| <b>Total RN2027 SPOT</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RN2027</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RW23 On 10/12/2023 Spot Bond        |        |            | 9.24000   | 100.75119 | 9.24000            | 100.72618          |                   |            |  | 0.00        | 0                |            |
| <b>Total RW23 SPOT</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RW23</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RW28 On 10/12/2028 Spot Bond        |        |            | 11.37000  | 95.78179  | 11.37000           | 95.75269           |                   |            |  | 0.00        | 0                |            |
| <b>Total RW28 SPOT</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RW28</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RW31 On 30/06/2031 Spot Bond        |        |            | 11.85500  | 93.83871  | 11.85500           | 93.80920           |                   |            |  | 0.00        | 0                |            |
| <b>Total RW31 SPOT</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RW31</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RWL26 On 30/06/2026 Spot Bond       |        |            |           |           | 0.00000            | 100.56198          |                   |            |  | 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       |        |            | 10.83000  | 95.42783  | 10.83000           | 95.40033           |                   |            |  | 0.00        | 0                |            |
| <b>Total RWL28 SPOT</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RWL28</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBK24/JIBAR 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            | 101.39535          |                   |            |  | 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            | 101.71504          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBN03 SPOT</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded    | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|---------------------|-------------------|
| <b>Total For SBN03</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>            |                   |
| SBS20 On 15/05/2026 Spot Bond |        |            | 9.45500   | 102.91368 | 9.45500            | 102.88743          |                   |                              | 0.00                 | 0                   | 90,000,00         |
| <b>Total SBS20 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>            | <b>90,000,00</b>  |
| <b>Total For SBS20</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>            | <b>90,000,00</b>  |
| SBS21 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 103.57456          |                   |                              | 0.00                 | 0                   |                   |
| <b>Total SBS21 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>            |                   |
| <b>Total For SBS21</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>            |                   |
| SBS27 On 20/02/2024 Spot Bond |        |            | 8.86000   | 104.96162 | 8.86000            | 104.93690          |                   |                              | 0.00                 | 0                   | 130,000,00        |
| <b>Total SBS27 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>            | <b>130,000,00</b> |
| <b>Total For SBS27</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>            | <b>130,000,00</b> |
| SBS3 On 25/05/2026 Spot Bond  |        |            | 9.31000   | 97.60298  | 9.31000            | 97.57845           |                   |                              | 0.00                 | 0                   | 60,000,00         |
| <b>Total SBS3 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>            | <b>60,000,00</b>  |
| <b>Total For SBS3</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>            | <b>60,000,00</b>  |
| SBS31 On 12/06/2027 Spot Bond |        |            | 9.60000   | 101.13121 | 9.60000            | 101.10516          |                   |                              | 0.00                 | 0                   |                   |
| <b>Total SBS31 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>            |                   |
| <b>Total For SBS31</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>            |                   |
| SBS34 On 19/09/2024 Spot Bond |        |            | 8.89000   | 104.70830 | 8.89000            | 104.68313          |                   |                              | 0.00                 | 0                   | 90,000,00         |
| <b>Total SBS34 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>            | <b>90,000,00</b>  |
| <b>Total For SBS34</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>            | <b>90,000,00</b>  |
| SBS38 On 29/01/2025 Spot Bond |        |            | 8.98500   | 103.98565 | 8.98500            | 103.96082          |                   |                              | 0.00                 | 0                   |                   |
| <b>Total SBS38 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>            |                   |
| <b>Total For SBS38</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>            |                   |
| SBS39 On 29/01/2030 Spot Bond |        |            | 10.26000  | 101.32550 | 10.26000           | 101.29796          |                   |                              | 0.00                 | 0                   |                   |
| <b>Total SBS39 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>            |                   |
| <b>Total For SBS39</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>            |                   |
| SBS42 On 12/11/2025 Spot Bond |        |            | 9.15000   | 105.07247 | 9.15000            | 105.04650          |                   |                              | 0.00                 | 0                   | 50,000,00         |
| <b>Total SBS42 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>            | <b>50,000,00</b>  |
| <b>Total For SBS42</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>            | <b>50,000,00</b>  |
| SBS43 On 12/11/2027 Spot Bond |        |            | 9.68000   | 105.75307 | 9.68000            | 105.72546          |                   |                              | 0.00                 | 0                   |                   |
| <b>Total SBS43 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>            |                   |
| <b>Total For SBS43</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>            |                   |
| SBS46 On 15/02/2023 Spot Bond |        |            | 7.49500   | 104.31822 | 7.49500            | 104.29700          |                   | 14,990,000,000,000.00        | 2,000,000,000        | 1,000,000,00        |                   |
| <b>Total SBS46 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>14,990,000,000,000.00</b> | <b>2,000,000,000</b> | <b>1,000,000,00</b> |                   |
| <b>Total For SBS46</b>        |        |            |           |           |                    |                    |                   | <b>14,990,000,000,000.00</b> | <b>2,000,000,000</b> | <b>1,000,000,00</b> |                   |
| SBS47 On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.13217          |                   |                              | 0.00                 | 6,000,000,000       | 1,660,000,00      |

| 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 SBS47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>6,000,000,000</b> | <b>1,660,000,000</b> |
| <b>Total For SBS47</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>6,000,000,000</b> | <b>1,660,000,000</b> |
| SBS51 On 31/01/2024 Spot Bond |        |            | 8.70000   | 8.70000   | 8.70000            | 105.09059          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total SBS51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SBS51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SBS52 On 29/01/2030 Spot Bond |        |            |           |           | 0.00000            | 103.40638          |                   |            |  | 0.00        | 0                    | 110,000,000          |
| <b>Total SBS52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>110,000,000</b>   |
| <b>Total For SBS52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>110,000,000</b>   |
| SBS53 On 03/05/2027 Spot Bond |        |            |           |           | 0.00000            | 103.17471          |                   |            |  | 0.00        | 0                    | 7,500,000,000        |
| <b>Total SBS53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>7,500,000,000</b> |
| <b>Total For SBS53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>7,500,000,000</b> |
| SBS57 On 12/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.30485          |                   |            |  | 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            | 102.46862          |                   |            |  | 0.00        | 0                    | 20,000,000           |
| <b>Total SBS58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>20,000,000</b>    |
| <b>Total For SBS58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>20,000,000</b>    |
| SBS60 On 18/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.58718          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total SBS60 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SBS60</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SBS62 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.57554          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total SBS62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SBS62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SBS63 On 31/01/2026 Spot Bond |        |            |           |           | 0.00000            | 101.73943          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total SBS63 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SBS63</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SBS64 On 31/01/2029 Spot Bond |        |            |           |           | 0.00000            | 102.02476          |                   |            |  | 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            | 101.28507          |                   |            |  | 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>             |                      |
| SBS67 On 26/06/2029 Spot Bond |        |            |           |           | 0.00000            | 100.21448          |                   |            |  | 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>             |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| SBS68 On 21/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.89677          |                   |            |  | 0.00        | 0                |                  |
| <b>Total SBS68 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For SBS68</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| SBS69 On 02/12/2034 Spot Bond  |        |            |           |           | 0.00000            | 100.66166          |                   |            |  | 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            | 101.09864          |                   |            |  | 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            | 101.01547          |                   |            |  | 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            | 100.58486          |                   |            |  | 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>         |                  |
| SBS74 On 26/04/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.35349          |                   |            |  | 0.00        | 0                |                  |
| <b>Total SBS74 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For SBS74</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| SBS75 On 26/04/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.51125          |                   |            |  | 0.00        | 0                |                  |
| <b>Total SBS75 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For SBS75</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| SBS76 On 26/04/2032 Spot Bond  |        |            |           |           | 0.00000            | 101.62430          |                   |            |  | 0.00        | 0                |                  |
| <b>Total SBS76 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For SBS76</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| SBS77 On 19/10/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.50090          |                   |            |  | 0.00        | 0                |                  |
| <b>Total SBS77 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For SBS77</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| SBS78 On 01/12/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.64263          |                   |            |  | 0.00        | 0                |                  |
| <b>Total SBS78 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For SBS78</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| SBS79 On 01/06/2028 Spot Bond  |        |            |           |           | 0.00000            | 100.65998          |                   |            |  | 0.00        | 0                |                  |
| <b>Total SBS79 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For SBS79</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 4.78000   | 323.22711 | 4.78000            | 323.17536          |                   |            |  | 0.00        | 0                | 50,000,00        |
| <b>Total SBSI11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,00</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total For SBSI11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,00</b>    |
| SBSI14 On 07/12/2033 Spot Bond |        |            | 5.54000   | 5.54000   | 5.54000            | 225.54424          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBSI14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBSI14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBSS0 On 19/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.58318          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBSS01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBSS01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBSS0: On 19/08/2026 Spot Bond |        |            |           |           | 0.00000            | 99.98564           |                   |            |  | 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>         |                     |
| SBT103 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 102.82259          |                   |            |  | 0.00        | 200              | 2,903,982,80        |
| <b>Total SBT103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200</b>       | <b>2,903,982,80</b> |
| <b>Total For SBT103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200</b>       | <b>2,903,982,80</b> |
| SBT104 On 30/09/2025 Spot Bond |        |            |           |           | 0.00000            | 104.19527          |                   |            |  | 0.00        | 0                | 250,000,00          |
| <b>Total SBT104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>250,000,00</b>   |
| <b>Total For SBT104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>250,000,00</b>   |
| SBT105 On 31/03/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBT105 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBT105</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBT106 On 31/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.41424          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBT106 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBT106</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBT107 On 08/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.67014          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBT107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBT107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBT108 On 13/07/2027 Spot Bond |        |            |           |           | 0.00000            | 102.20332          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBT108 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBT108</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBT109 On 31/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.12267          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBT109 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBT109</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBT201 On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.37200          |                   |            |  | 0.00        | 0                | 470,000,00          |
| <b>Total SBT201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>470,000,00</b>   |
| <b>Total For SBT201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>470,000,00</b>   |
| SBT202 On 03/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.47095          |                   |            |  | 0.00        | 0                |                     |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intert          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| <b>Total SBT202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SBT202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SBT203 On 03/12/2023 Spot Bond |        |            | 9.20500   | 101.78984 | 9.20500            | 101.76468          |                   |            |  | 0.00        | 0                    | 90,000,00           |
| <b>Total SBT203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>90,000,00</b>    |
| <b>Total For SBT203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>90,000,00</b>    |
| SBT204 On 16/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.67961          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SBT204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SBT204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SBT205 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 102.18473          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SBT206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SBT206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SBT207 On 25/06/2025 Spot Bond |        |            |           |           | 0.00000            | 104.70279          |                   |            |  | 0.00        | 0                    | 110,000,00          |
| <b>Total SBT207 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>110,000,00</b>   |
| <b>Total For SBT207</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>110,000,00</b>   |
| SBT208 On 28/11/2025 Spot Bond |        |            |           |           | 0.00000            | 103.10007          |                   |            |  | 0.00        | 0                    | 80,000,00           |
| <b>Total SBT208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>80,000,00</b>    |
| <b>Total For SBT208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>80,000,00</b>    |
| SBT209 On 29/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.97234          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SBT209 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SBT209</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SLI5 On 16/08/2026 Spot Bond   |        |            |           |           | 0.00000            | 101.34709          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SLI5 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SLI5</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SLI6 On 16/08/2028 Spot Bond   |        |            |           |           | 0.00000            | 101.25474          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SLI6 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SLI6</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SLI7 On 16/08/2028 Spot Bond   |        |            | 9.68500   | 97.69975  | 9.68500            | 97.67465           |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SLI7 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SLI7</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SLRA6 On 15/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.25066          |                   |            |  | 0.00        | 5,200,000,000        | 1,300,000,00        |
| <b>Total SLRA6 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>5,200,000,000</b> | <b>1,300,000,00</b> |
| <b>Total For SLRA6</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>5,200,000,000</b> | <b>1,300,000,00</b> |
| SLRA7 On 15/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.95190          |                   |            |  | 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>             |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                | Contracts Traded     | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|------------|
| SLRA8 On 15/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.93995          |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total SLRA8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For SLRA8</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| SLRA9 On 15/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.97561          |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total SLRA9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For SLRA9</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| SLRB6 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.99965          |                   |            |                              | 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            | 100.98769          |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total SLRB7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For SLRB7</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| SLRB8 On 15/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.96380          |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total SLRB8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For SLRB8</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| SLRB9 On 15/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.99944          |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total SLRB9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For SLRB9</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| SLRC6 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.02350          |                   |            |                              | 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            | 101.01750          |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total SLRC7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For SLRC7</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| SLRC8 On 15/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.01150          |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total SLRC8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For SLRC8</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| SLRC9 On 15/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.04710          |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total SLRC9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For SLRC9</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| SNT03 On 12/04/2023 Spot Bond |        |            | 9.04500   | 103.24963 | 9.04500            | 103.22468          |                   |            | 36,180,000,000,000.00        | 4,000,000,000        | 1,000,000,000        |            |
| <b>Total SNT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>36,180,000,000,000.00</b> | <b>4,000,000,000</b> | <b>1,000,000,000</b> |            |
| <b>Total For SNT03</b>        |        |            |           |           |                    |                    |                   |            | <b>36,180,000,000,000.00</b> | <b>4,000,000,000</b> | <b>1,000,000,000</b> |            |
| SNT05 On 30/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.72546          |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total SNT05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For SNT05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| SNT06 On 16/05/2027 Spot Bond |        |            |           |           | 0.00000            | 101.39195          |                   |            |  | 0.00        | 0                |              |
| <b>Total SNT06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For SNT06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| SOL01 On 17/10/2025 Spot Bond |        |            |           |           | 0.00000            | 101.54639          |                   |            |  | 0.00        | 0                |              |
| <b>Total SOL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For SOL01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| SOL02 On 17/10/2027 Spot Bond |        |            |           |           | 0.00000            | 101.72931          |                   |            |  | 0.00        | 0                |              |
| <b>Total SOL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For SOL02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| SPDA1 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.95762          |                   |            |  | 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            | 100.73587          |                   |            |  | 0.00        | 0                |              |
| <b>Total SPDA14 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For SPDA14</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| SPDA1 On 21/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.74821          |                   |            |  | 0.00        | 0                |              |
| <b>Total SPDA15 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For SPDA15</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| SPDA1 On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.73689          |                   |            |  | 0.00        | 0                |              |
| <b>Total SPDA16 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For SPDA16</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| SPDA1 On 21/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.75117          |                   |            |  | 0.00        | 0                |              |
| <b>Total SPDA17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For SPDA17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| SPG00 On 27/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.60982          |                   |            |  | 0.00        | 0                |              |
| <b>Total SPG004 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For SPG004</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| SPG00 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.91520          |                   |            |  | 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 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.65214          |                   |            |  | 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 15/10/2024 Spot Bond |        |            |           |           | 0.00000            | 102.08604          |                   |            |  | 0.00        | 0                |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total SPG009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SPG009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SPG010 On 01/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.19086          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total SPG010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SPG010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SPG011 On 12/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.64088          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total SPG011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SPG011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SPGC03 On 12/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.59206          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total SPGC03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SPGC03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SSA07 On 15/05/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.46292          |                   |            |  | 0.00        | 8,000,000,000        | 2,000,000,000        |
| <b>Total SSA07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>8,000,000,000</b> | <b>2,000,000,000</b> |
| <b>Total For SSA07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>8,000,000,000</b> | <b>2,000,000,000</b> |
| SSA08 On 16/05/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.09316          |                   |            |  | 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>             |                      |
| SSN011 On 31/01/2025 Spot Bond |        |            | 4.96000   | 4.96000   | 4.96000            | 161.27000          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total SSN011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SSN011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SSN017 On 21/12/2026 Spot Bond |        |            | 8.71000   | 106.16200 | 8.71000            | 106.13714          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total SSN017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SSN017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SSN021 On 28/02/2031 Spot Bond |        |            | 10.04500  | 85.62361  | 10.04500           | 85.60043           |                   |            |  | 0.00        | 0                    |                      |
| <b>Total SSN021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SSN021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SSN029 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 99.42012           |                   |            |  | 0.00        | 0                    | 2,000,000,000        |
| <b>Total SSN029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>2,000,000,000</b> |
| <b>Total For SSN029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>2,000,000,000</b> |
| SSN040 On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.71665          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total SSN040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SSN040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SSN041 On 13/10/2023 Spot Bond |        |            | 8.75000   | 102.85046 | 8.75000            | 102.82626          |                   |            |  | 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>             |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN04: On 31/01/2038 Spot Bond |        |            | 5.35000   | 117.30813 | 5.35000            | 117.28772          |                   |            |  | 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            | 100.10334          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN044 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN044</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN04: On 30/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.31108          |                   |            |  | 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            | 100.17004          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN047 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN047</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN05: On 08/12/2023 Spot Bond |        |            | 4.91000   | 4.91000   | 4.91000            | 322.79564          |                   |            |  | 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 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 31/01/2025 Spot Bond |        |            | 4.36500   | 4.36500   | 4.36500            | 163.19310          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN062 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN062</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06: On 31/01/2038 Spot Bond |        |            | 5.55000   | 5.55000   | 5.55000            | 114.55759          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN063 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN063</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06: On 31/03/2029 Spot Bond |        |            | 5.16000   | 5.16000   | 5.16000            | 112.79946          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN064 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN064</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06: On 31/03/2028 Spot Bond |        |            | 5.16000   | 5.16000   | 5.16000            | 207.51668          |                   |            |  | 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            | 100.77131          |                   |            |  | 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            | 100.76210          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN069 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For SSN069</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| SSN07: On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.35401          |                   |            |  | 0.00        | 0                |              |
| <b>Total SSN073 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For SSN073</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| SSN07: On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.34874          |                   |            |  | 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            | 107.77463          |                   |            |  | 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            | 101.17226          |                   |            |  | 0.00        | 0                |              |
| <b>Total SSN076 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For SSN076</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| SSN07: On 19/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.25019          |                   |            |  | 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            | 101.74407          |                   |            |  | 0.00        | 0                |              |
| <b>Total SSN078 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For SSN078</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| SSN08: On 27/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.78371          |                   |            |  | 0.00        | 0                |              |
| <b>Total SSN081 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For SSN081</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| SSN08: On 12/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.43911          |                   |            |  | 0.00        | 0                |              |
| <b>Total SSN082 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For SSN082</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| SSN08: On 05/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.13823          |                   |            |  | 0.00        | 0                |              |
| <b>Total SSN083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For SSN083</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| SSN08: On 07/12/2033 Spot Bond |        |            | 5.51500   | 5.51500   | 5.51500            | 226.03723          |                   |            |  | 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            | 99.34655           |                   |            |  | 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            | 99.73602           |                   |            |  | 0.00        | 0                |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total SSN093 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN093</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN093 On 28/02/2027 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN098 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN098</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN098 On 07/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.55498          |                   |            |  | 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>         |            |
| SSN099 On 31/01/2030 Spot Bond |        |            | 10.81500  | 89.59927  | 10.81500           | 89.57363           |                   |            |  | 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>         |            |
| SSN100 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.22444          |                   |            |  | 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>         |            |
| SSN102 On 31/03/2028 Spot Bond |        |            | 5.14000   | 207.74970 | 5.14000            | 207.71442          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN104 On 07/12/2033 Spot Bond |        |            | 5.69500   | 222.55723 | 5.69500            | 222.51616          |                   |            |  | 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            | 101.00252          |                   |            |  | 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            | 94.64459           |                   |            |  | 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 11/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.45257          |                   |            |  | 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            | 100.62924          |                   |            |  | 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 27/10/2023 Spot Bond |        |            |           |           | 0.00000            | 97.77894           |                   |            |  | 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>         |            |

| 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 03/11/2023 Spot Bond |        |            |           |           | 0.00000            | 97.48300           |                   |            |  | 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>         |            |
| SSN14( On 09/11/2023 Spot Bond |        |            |           |           | 0.00000            | 98.03232           |                   |            |  | 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>         |            |
| SSN15( On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.70081          |                   |            |  | 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>         |            |
| SSN16( On 08/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.46973          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN17( On 28/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01275          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN173 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN173</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN17( On 28/02/2027 Spot Bond |        |            |           |           | 0.00000            | 104.45218          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN174 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN174</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN17( On 31/03/2046 Spot Bond |        |            | 4.76930   | 110.30053 | 4.76930            | 110.26527          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN175 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN175</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN17( On 31/12/2050 Spot Bond |        |            | 4.76528   | 45.35889  | 4.76528            | 110.48599          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN17( On 28/09/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN17( On 16/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.79456          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN179 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN179</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN18( On 09/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.43856          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN180</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN18( On 14/03/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For SSN181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SSN18: On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.20321          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSN182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SSN182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SST201 On 08/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.04609          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SST201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SST201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SST202 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.72031          |                   |            |  | 0.00        | 0                | 300,000,00        |
| <b>Total SST202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| <b>Total For SST202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| STF001 On 01/03/2027 Spot Bond |        |            |           |           | 0.00000            | 103.44519          |                   |            |  | 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   |        |            | 9.22500   | 101.68891 | 9.22500            | 101.66372          |                   |            |  | 0.00        | 0                | 250,000,00        |
| <b>Total SZ25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>250,000,00</b> |
| <b>Total For SZ25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>250,000,00</b> |
| T16A10 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.82245          |                   |            |  | 0.00        | 0                |                   |
| <b>Total T16A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For T16A10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| T17A11 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.81463          |                   |            |  | 0.00        | 0                |                   |
| <b>Total T17A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For T17A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| T17A12 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.74768          |                   |            |  | 0.00        | 0                |                   |
| <b>Total T17A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For T17A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| T17A13 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.84241          |                   |            |  | 0.00        | 0                |                   |
| <b>Total T17A13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For T17A13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| T17A21 On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.76241          |                   |            |  | 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            | 100.75213          |                   |            |  | 0.00        | 0                |                   |
| <b>Total T17A22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For T17A22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| T17A23 On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.76241          |                   |            |  | 0.00        | 0                |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| <b>Total T17A23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For T17A23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| T17A31 On 21/02/2026 Spot Bond |        |            | 7.35500   | 102.15272 | 7.35500            | 102.13267          |                   |            |  | 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 |        |            | 7.86500   | 102.33579 | 7.86500            | 102.31434          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total T17A32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For T17A32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| T18A11 On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.67416          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total T18A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For T18A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| T18A12 On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.72311          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total T18A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For T18A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| T18A21 On 21/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.76763          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total T18A21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For T18A21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| T18A22 On 21/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.73557          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total T18A22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For T18A22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| T18A32 On 21/08/2027 Spot Bond |        |            | 9.43500   | 108.29482 | 9.43500            | 100.86297          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total T18A32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For T18A32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| TC001 On 15/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.01264          |                   |            |  | 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            | 101.12917          |                   |            |  | 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>           |                      |
| TFS154 On 06/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.02382          |                   |            |  | 0.00        | 590,000,000        | 1,290,000,000        |
| <b>Total TFS154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>590,000,000</b> | <b>1,290,000,000</b> |
| <b>Total For TFS154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>590,000,000</b> | <b>1,290,000,000</b> |
| TFS15€ On 03/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.76123          |                   |            |  | 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>           |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| TFS157 On 16/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.00965          |                   |            |  | 0.00        | 0                | 3,230,000,00        |
| <b>Total TFS157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,230,000,00</b> |
| <b>Total For TFS157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,230,000,00</b> |
| TFS159 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.43703          |                   |            |  | 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>         |                     |
| TFS162 On 27/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.99630          |                   |            |  | 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>         |                     |
| TFS164 On 22/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.54647          |                   |            |  | 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            | 101.31976          |                   |            |  | 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            | 101.39518          |                   |            |  | 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            | 99.88444           |                   |            |  | 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            | 99.61186           |                   |            |  | 0.00        | 0                | 231,000,00          |
| <b>Total TFS168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>231,000,00</b>   |
| <b>Total For TFS168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>231,000,00</b>   |
| TFS169 On 30/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.53539          |                   |            |  | 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            | 100.39630          |                   |            |  | 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>         |                     |
| TFS171 On 22/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.73458          |                   |            |  | 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            | 100.82072          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TFS172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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>         |            |
| TH16A: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.76265          |                   |            |  | 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 |        |            | 8.63500   | 102.78592 | 8.63500            | 102.76231          |                   |            |  | 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 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.76780          |                   |            |  | 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 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.76471          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16A: On 21/08/2024 Spot Bond |        |            | 5.90500   | 101.81778 | 5.90500            | 101.80168          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16A9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16A9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16B: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.78736          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16B: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.97510          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16B: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.82648          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16C: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.81927          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16C: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.86866          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16C: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.85528          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total TH16C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16D: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.04019          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16D: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.12734          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16D: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.07609          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH17B: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.80866          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH17B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH17B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH17B: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.79325          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH17B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH17B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH17B: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.78811          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH17B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH17B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH17C: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.84564          |                   |            |  | 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            | 100.82202          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH17C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH17C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH17C: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.81894          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH17C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH17C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH17D: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.03434          |                   |            |  | 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            | 100.99643          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TH17D: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.97286          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH17D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH17D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH17O: On 21/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.70602          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH17O3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH17O3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH18B: On 21/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.78820          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH18B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH18B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH18B: On 21/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.56639          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH18B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH18B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH18C: On 21/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.86015          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH18C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH18C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH18C: On 21/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.79852          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH18C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH18C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH18D: On 21/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.96281          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH18D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH18D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH18D: On 21/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.88238          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH18D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH18D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH18O On 21/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.70500          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH18O1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH18O1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH18O: On 21/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.68780          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH18O2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH18O2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TL25 On 04/09/2024 Spot Bond   |        |            | 8.95000   | 104.01496 | 8.95000            | 103.98981          |                   |            |  | 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            | 102.36694          |                   |            |  | 0.00        | 0                |            |
| <b>Total TL26 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intert           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For TL26</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TL27 On 24/04/2023 Spot Bond   |        |            |           |           | 0.00000            | 101.57104          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TL27 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TL27</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TL28 On 24/04/2025 Spot Bond   |        |            | 9.20500   | 101.83718 | 9.20500            | 101.81201          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TL28 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TL28</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TL29 On 24/04/2025 Spot Bond   |        |            |           |           | 0.00000            | 102.71817          |                   |            |  | 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            | 101.00937          |                   |            |  | 0.00        | 0                | 10,000,000,00        |
| <b>Total TL30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000,00</b> |
| <b>Total For TL30</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000,00</b> |
| TL31 On 10/06/2026 Spot Bond   |        |            |           |           | 0.00000            | 101.11455          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TL31 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TL31</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TL32 On 09/02/2027 Spot Bond   |        |            |           |           | 0.00000            | 101.46236          |                   |            |  | 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   |        |            | 9.40000   | 102.70486 | 9.40000            | 102.67880          |                   |            |  | 0.00        | 0                | 223,500,00           |
| <b>Total TN23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>223,500,00</b>    |
| <b>Total For TN23</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>223,500,00</b>    |
| TN23/R On 06/11/2023 Spot Bond |        |            | 100.00000 | 56.93101  | 100.00000          | 56.80362           |                   |            |  | 0.00        | 0                |                      |
| <b>Total TN23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TN23/R2023</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TN25 On 19/08/2025 Spot Bond   |        |            | 9.58500   | 103.21696 | 9.58500            | 103.19071          |                   |            |  | 0.00        | 0                | 1,668,400,00         |
| <b>Total TN25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,668,400,00</b>  |
| <b>Total For TN25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,668,400,00</b>  |
| TN25/R On 19/08/2025 Spot Bond |        |            | 100.00000 | 23.38608  | 100.00000          | 23.33461           |                   |            |  | 0.00        | 0                |                      |
| <b>Total TN25/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TN25/R186</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TN27 On 14/11/2027 Spot Bond   |        |            | 11.04500  | 93.18903  | 11.04500           | 93.16136           |                   |            |  | 0.00        | 0                | 21,057,100,00        |
| <b>Total TN27 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>21,057,100,00</b> |
| <b>Total For TN27</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>21,057,100,00</b> |
| TN27/R On 14/11/2027 Spot Bond |        |            | 100.00000 | 11.61732  | 100.00000          | 11.59133           |                   |            |  | 0.00        | 0                |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Inter            |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total TN27/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TN27/R186</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TN29 On 07/02/2029 Spot Bond   |        |            | 11.08000  | 100.44966 | 11.08000           | 100.42023          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TN29 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TN29</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TN30 On 09/10/2030 Spot Bond   |        |            | 11.71000  | 96.26099  | 11.71000           | 96.23091           |                   |            |  | 0.00        | 0                | 25,004,100,00        |
| <b>Total TN30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>25,004,100,00</b> |
| <b>Total For TN30</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>25,004,100,00</b> |
| TN30/R On 09/10/2030 Spot Bond |        |            | 8.00000   | 116.60783 | 8.00000            | 116.58271          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TN30/R2030 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TN30/R2030</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TN34 On 07/02/2034 Spot Bond   |        |            | 12.44200  | 97.96358  | 12.44200           | 97.93146           |                   |            |  | 0.00        | 0                |                      |
| <b>Total TN34 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TN34</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TN40 On 09/10/2040 Spot Bond   |        |            | 12.57000  | 89.56061  | 12.57000           | 89.53062           |                   |            |  | 0.00        | 0                | 620,000,00           |
| <b>Total TN40 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>620,000,00</b>    |
| <b>Total For TN40</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>620,000,00</b>    |
| TN40/R On 09/10/2040 Spot Bond |        |            | 10.75000  | 102.38690 | 10.75000           | 102.35746          |                   |            |  | 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            | 101.18734          |                   |            |  | 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            | 101.26983          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TNF27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TNF27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TNI33 On 28/02/2033 Spot Bond  |        |            | 6.01000   | 102.05690 | 6.01000            | 102.65915          |                   |            |  | 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            | 100.39266          |                   |            |  | 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            | 100.21351          |                   |            |  | 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>         |                      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TR5A2: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.15712          |                   |            |  | 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>         |            |
| TR5A2: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.21961          |                   |            |  | 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>         |            |
| TR5A3: On 20/06/2026 Spot Bond |        |            | 7.75500   | 99.71857  | 7.75500            | 99.75034           |                   |            |  | 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>         |            |
| TRA4A: On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.71009          |                   |            |  | 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 |        |            | 8.75000   | 102.51863 | 8.75000            | 102.49451          |                   |            |  | 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 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.71009          |                   |            |  | 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 |        |            | 8.76500   | 101.65177 | 8.76500            | 101.62782          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4B: On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.62360          |                   |            |  | 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            | 102.31495          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA5B: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.23305          |                   |            |  | 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            | 100.22585          |                   |            |  | 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            | 100.27256          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA5C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For TRA5C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| TRA5C On 20/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.27256          |                   |            |  | 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>         |              |
| TSP261 On 07/02/2023 Spot Bond |        |            |           |           | 0.00000            | 99.22923           |                   |            |  | 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            | 99.11181           |                   |            |  | 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>         |              |
| TSP263 On 10/03/2023 Spot Bond |        |            |           |           | 0.00000            | 98.61754           |                   |            |  | 0.00        | 0                |              |
| <b>Total TSP263 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For TSP263</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| TU1A11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.76667          |                   |            |  | 0.00        | 0                |              |
| <b>Total TU1A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For TU1A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| TU1B11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.63945          |                   |            |  | 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            | 102.21548          |                   |            |  | 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>         |              |
| TWC42 On 10/01/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.02023          |                   |            |  | 0.00        | 0                |              |
| <b>Total TWC424 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For TWC424</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| TWC42 On 12/01/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.02023          |                   |            |  | 0.00        | 0                |              |
| <b>Total TWC425 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For TWC425</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| TWC42 On 16/01/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.47991          |                   |            |  | 0.00        | 0                |              |
| <b>Total TWC426 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For TWC426</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| TWC42 On 28/01/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.02009          |                   |            |  | 0.00        | 0                |              |
| <b>Total TWC427 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For TWC427</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| TWC42 On 03/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.65752          |                   |            |  | 0.00        | 0                |              |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total TWC428 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TWC428</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TWC42 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.73831          |                   |            |  | 0.00        | 0                | 15,700,000.00        |
| <b>Total TWC429 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>15,700,000.00</b> |
| <b>Total For TWC429</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>15,700,000.00</b> |
| TWC43 On 08/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.56288          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TWC430 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TWC430</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| UG26 On 09/03/2026 Spot Bond  |        |            | 11.05500  | 104.13356 | 11.05500           | 104.10260          |                   |            |  | 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            | 100.91019          |                   |            |  | 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            | 100.93094          |                   |            |  | 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            | 100.92810          |                   |            |  | 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            | 101.00559          |                   |            |  | 0.00        | 0                |                      |
| <b>Total UU1A05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For UU1A05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| UU1A0 On 15/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.36893          |                   |            |  | 0.00        | 0                |                      |
| <b>Total UU1A07 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For UU1A07</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| UU1A0 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.41041          |                   |            |  | 0.00        | 0                |                      |
| <b>Total UU1A08 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For UU1A08</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| UU1A0 On 15/05/2026 Spot Bond |        |            | 10.12000  | 10.12000  | 10.12000           | 100.75331          |                   |            |  | 0.00        | 0                |                      |
| <b>Total UU1A09 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For UU1A09</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| UU1B0 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 101.02348          |                   |            |  | 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>         |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| UU1B0: On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 101.05209          |                   |            |  | 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            | 101.17834          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total UU1C01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For UU1C01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| UU1C0: On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 101.20214          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total UU1C02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For UU1C02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| UU1C0: On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.46728          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total UU1C03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For UU1C03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| VKE11 On 20/04/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.71765          |                   |            |  | 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            | 101.07414          |                   |            |  | 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            | 100.91127          |                   |            |  | 0.00        | 400,000,000        | 100,000,000        |
| <b>Total VKE15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,000</b> |
| <b>Total For VKE15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,000</b> |
| VKE16 On 14/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.46492          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total VKE16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For VKE16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| VKE18 On 27/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.95578          |                   |            |  | 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>           |                    |
| VKE19 On 27/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.72676          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total VKE19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For VKE19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| VKE20 On 27/08/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.74351          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total VKE20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For VKE20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| WHL03 On 02/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.22694          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total WHL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |

| Contract Details        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                     | Contracts Traded  | Op Interest     |
|-------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------------|-------------------|-----------------|
| <b>Total For WHL03</b>  |        |            |           |           |                    |                    |                   |            |  | 0.00                      | 0                 |                 |
| <b>Total for SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | 99,056,160,570,011,000.00 | 9,771,699,396,900 | 377,145,116,800 |
| <b>Total for SPOT :</b> |        |            |           |           |                    |                    |                   |            |  | 99,056,160,570,011,000.00 | 771,699,396,900   | 377,145,116,800 |
| <b>Total Futures</b>    |        |            |           |           |                    |                    |                   |            |  | 99,056,160,577,021,600.00 | 771,699,396,988   | 377,146,564,100 |
| <b>Total Options</b>    |        |            |           |           |                    |                    |                   |            |  | 0.00                      | 0                 | 131,740         |
| <b>Grand Total:</b>     |        |            |           |           |                    |                    |                   |            |  | 99,056,160,577,021,700.00 | 771,699,396,988   | 377,146,695,840 |