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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 27/01/2023

| 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 |        |            | 11.79075  | 77.40117  | 11.69235           | 77.88308           |                   |            | 0.00        | 0                |               |
| ES33                     | On | 04/05/2023 | Bond Future |        |            | 11.94063  | 75.10534  | 11.83585           | 75.60765           |                   |            | 0.00        | 0                |               |
| ES33                     | On | 03/08/2023 | Bond Future |        |            | 12.08763  | 76.59948  | 11.96597           | 77.17074           |                   |            | 0.00        | 0                | 35            |
| ES33                     | On | 02/11/2023 | Bond Future |        |            | 12.24893  | 74.31344  | 12.09738           | 75.01003           |                   |            | 0.00        | 0                |               |
| ES33                     | On | 01/02/2024 | Bond Future |        |            | 12.42150  | 75.78000  | 12.27216           | 76.45027           |                   |            | 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 |        |            | 12.20968  | 75.15554  | 12.11110           | 75.71941           |                   |            | 0.00        | 0                |               |
| ES42                     | On | 04/05/2023 | Bond Future |        |            | 12.35142  | 72.34742  | 12.24701           | 72.93309           |                   |            | 0.00        | 0                |               |
| ES42                     | On | 03/08/2023 | Bond Future |        |            | 12.48711  | 73.78691  | 12.36832           | 74.44177           |                   |            | 0.00        | 0                | 4,00          |
| ES42                     | On | 02/11/2023 | Bond Future |        |            | 12.63453  | 70.97670  | 12.49042           | 71.75651           |                   |            | 0.00        | 0                |               |
| ES42                     | On | 01/02/2024 | Bond Future |        |            | 12.78439  | 72.37652  | 12.64209           | 73.13153           |                   |            | 0.00        | 0                |               |
| <b>Total ES42 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,00</b>   |
| <b>Total For ES42</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,00</b>   |
| I2025                    | On | 02/02/2023 | Bond Future |        |            | 166.26118 | 166.26118 | 166.25839          | 166.25839          |                   |            | 0.00        | 0                | 5,90          |

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| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Op Interest  |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| I2025                     | On | 04/05/2023 | Bond Future |        |            | 169.47892 | 169.47892 | 169.50019          | 169.50019          |                   |            | 0.00        | 0                | 5,21         |
| I2025                     | On | 03/08/2023 | Bond Future |        |            | 171.11015 | 171.11015 | 171.26287          | 171.26287          |                   |            | 0.00        | 0                | 2            |
| I2025                     | On | 02/11/2023 | Bond Future |        |            | 174.47816 | 174.47816 | 174.89088          | 174.89088          |                   |            | 0.00        | 0                |              |
| I2025                     | On | 01/02/2024 | Bond Future |        |            | 176.13866 | 176.13866 | 176.47317          | 176.47317          |                   |            | 0.00        | 0                |              |
| <b>Total I2025 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>11,42</b> |
| <b>Total For I2025</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>11,42</b> |
| I2029                     | On | 02/02/2023 | Bond Future |        |            | 120.59007 | 120.59007 | 120.58538          | 120.58538          |                   |            | 0.00        | 0                | 8            |
| I2029                     | On | 04/05/2023 | Bond Future |        |            | 121.62726 | 121.62726 | 121.64000          | 121.64000          |                   |            | 0.00        | 0                | 1,0          |
| I2029                     | On | 03/08/2023 | Bond Future |        |            | 124.04677 | 124.04677 | 124.15396          | 124.15396          |                   |            | 0.00        | 0                | 7            |
| I2029                     | On | 02/11/2023 | Bond Future |        |            | 125.16165 | 125.16165 | 125.45630          | 125.45630          |                   |            | 0.00        | 0                |              |
| I2029                     | On | 01/02/2024 | Bond Future |        |            | 127.63409 | 127.63409 | 127.87202          | 127.87202          |                   |            | 0.00        | 0                |              |
| <b>Total I2029 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,5</b>   |
| <b>Total For I2029</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,5</b>   |
| I2033                     | On | 02/02/2023 | Bond Future |        |            | 114.92685 | 114.92685 | 115.32597          | 115.32597          |                   |            | 0.00        | 0                | 9            |
| I2033                     | On | 04/05/2023 | Bond Future |        |            | 115.76527 | 115.76527 | 116.18881          | 116.18881          |                   |            | 0.00        | 0                | 1,4          |
| I2033                     | On | 03/08/2023 | Bond Future |        |            | 118.06811 | 118.06811 | 118.58990          | 118.58990          |                   |            | 0.00        | 0                | 6,1          |
| I2033                     | On | 02/11/2023 | Bond Future |        |            | 118.97589 | 118.97589 | 119.68445          | 119.68445          |                   |            | 0.00        | 0                |              |
| I2033                     | On | 01/02/2024 | Bond Future |        |            | 121.32611 | 121.32611 | 121.98921          | 121.98921          |                   |            | 0.00        | 0                |              |
| <b>Total I2033 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,5</b>   |
| <b>Total For I2033</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,5</b>   |
| I2038                     | On | 02/02/2023 | Bond Future |        |            | 126.90475 | 126.90475 | 126.89799          | 126.89799          |                   |            | 0.00        | 0                | 1,2          |
| I2038                     | On | 04/05/2023 | Bond Future |        |            | 129.36079 | 129.36079 | 129.37247          | 129.37247          |                   |            | 0.00        | 0                | 4,6          |
| I2038                     | On | 03/08/2023 | Bond Future |        |            | 129.97642 | 129.97642 | 130.08831          | 130.08831          |                   |            | 0.00        | 0                |              |
| I2038                     | On | 02/11/2023 | Bond Future |        |            | 132.53467 | 132.53467 | 132.84431          | 132.84431          |                   |            | 0.00        | 0                |              |
| I2038                     | On | 01/02/2024 | Bond Future |        |            | 133.14303 | 133.14303 | 133.39274          | 133.39274          |                   |            | 0.00        | 0                |              |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,8</b>   |
| <b>Total For I2038</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,8</b>   |
| I2046                     | On | 02/02/2023 | Bond Future |        |            | 113.81291 | 113.81291 | 112.37394          | 112.37394          |                   |            | 0.00        | 0                | 5,4          |
| I2046                     | On | 04/05/2023 | Bond Future |        |            | 113.97821 | 113.97821 | 112.52767          | 112.52767          |                   |            | 0.00        | 0                | 17,3         |
| I2046                     | On | 03/08/2023 | Bond Future |        |            | 116.24554 | 116.24554 | 114.85348          | 114.85348          |                   |            | 0.00        | 0                |              |
| I2046                     | On | 02/11/2023 | Bond Future |        |            | 116.44871 | 116.44871 | 115.20057          | 115.20057          |                   |            | 0.00        | 0                |              |
| I2046                     | On | 01/02/2024 | Bond Future |        |            | 118.74842 | 118.74842 | 117.41739          | 117.41739          |                   |            | 0.00        | 0                |              |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>22,7</b>  |
| <b>Total For I2046</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>22,7</b>  |
| I2050                     | On | 02/02/2023 | Bond Future |        |            | 113.85500 | 113.85500 | 114.25397          | 114.25397          |                   |            | 0.00        | 0                | 3,2          |
| I2050                     | On | 04/05/2023 | Bond Future |        |            | 116.05841 | 116.05841 | 116.48180          | 116.48180          |                   |            | 0.00        | 0                | 13,1         |
| I2050                     | On | 03/08/2023 | Bond Future |        |            | 116.18925 | 116.18925 | 116.71076          | 116.71076          |                   |            | 0.00        | 0                |              |
| I2050                     | On | 02/11/2023 | Bond Future |        |            | 118.47613 | 118.47613 | 119.18345          | 119.18345          |                   |            | 0.00        | 0                |              |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| I2050                     | On | 01/02/2024 | Bond Future |        |            | 118.57866 | 118.57866 | 119.24031          | 119.24031          |                   |            | 0.00                  | 0                |               |
| <b>Total I2050 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>16,38</b>  |
| <b>Total For I2050</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>16,38</b>  |
| R186                      | On | 02/02/2023 | Bond Future |        |            | 8.12346   | 109.11977 | 8.08909            | 109.23744          |                   | 4.55       | 73,655,844.75         | 675              | 41,79         |
| R186                      | On | 04/05/2023 | Bond Future |        |            | 8.15741   | 111.20445 | 8.11524            | 111.34029          |                   | 4.66       | 185,155,409.25        | 1,665            | 100,32        |
| R186                      | On | 03/08/2023 | Bond Future |        |            | 8.17464   | 108.08577 | 8.10069            | 108.30913          |                   | 4.42       | 0.00                  | 0                |               |
| R186                      | On | 02/11/2023 | Bond Future |        |            | 8.20058   | 110.18753 | 8.06137            | 110.57981          |                   | 4.19       | 0.00                  | 0                | 1,21          |
| R186                      | On | 01/02/2024 | Bond Future |        |            | 8.22826   | 107.03493 | 8.09712            | 107.37710          |                   | 4.01       | 0.00                  | 0                |               |
| <b>Total R186 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>258,811,254.00</b> | <b>2,340</b>     | <b>143,38</b> |
| R186                      | On | 02/02/2023 | Bond Future | 8.34   | Put        |           |           | 42.86000           | 0.04286            | 53,600            | 5.05       | 0.00                  | 0                |               |
| R186                      | On | 02/02/2023 | Bond Future | 8.32   | Call       |           |           | 838.13000          | 0.83813            | 733,290           | 5.03       | 0.00                  | 0                |               |
| R186                      | On | 02/02/2023 | Bond Future | 8.32   | Put        |           |           | 50.66000           | 0.05066            | 63,490            | 5.03       | 0.00                  | 0                |               |
| R186                      | On | 02/02/2023 | Bond Future | 8.33   | Call       |           |           | 868.04000          | 0.86804            | 762,090           | 5.04       | 0.00                  | 0                |               |
| R186                      | On | 02/02/2023 | Bond Future | 8.33   | Put        |           |           | 46.63000           | 0.04663            | 58,350            | 5.04       | 0.00                  | 0                |               |
| R186                      | On | 02/02/2023 | Bond Future | 8.34   | Call       |           |           | 898.20000          | 0.89820            | 791,270           | 5.05       | 0.00                  | 0                |               |
| R186                      | On | 04/05/2023 | Bond Future | 8.82   | Call       |           |           | 2,596.92000        | 2.59692            | 2,483,930         | 5.00       | 0.00                  | 0                |               |
| R186                      | On | 04/05/2023 | Bond Future | 8.82   | Put        |           |           | 354.78000          | 0.35478            | 377,630           | 5.00       | 0.00                  | 0                |               |
| R186                      | On | 04/05/2023 | Bond Future | 8.83   | Call       |           |           | 2,622.26000        | 2.62226            | 2,508,910         | 5.01       | 0.00                  | 0                |               |
| R186                      | On | 04/05/2023 | Bond Future | 8.83   | Put        |           |           | 348.73000          | 0.34873            | 371,220           | 5.01       | 0.00                  | 0                |               |
| R186                      | On | 04/05/2023 | Bond Future | 8.84   | Call       |           |           | 2,647.68000        | 2.64768            | 2,533,970         | 5.01       | 0.00                  | 0                |               |
| R186                      | On | 04/05/2023 | Bond Future | 8.84   | Put        |           |           | 342.78000          | 0.34278            | 364,910           | 5.01       | 0.00                  | 0                |               |
| R186                      | On | 04/05/2023 | Bond Future | 8.36   | Call       |           |           | 1,543.34000        | 1.54334            | 1,446,300         | 4.78       | 0.00                  | 0                | 20            |
| R186                      | On | 04/05/2023 | Bond Future | 8.36   | Put        |           |           | 757.94000          | 0.75794            | 796,740           | 4.78       | 0.00                  | 0                | 20            |
| R186                      | On | 03/08/2023 | Bond Future | 9.75   | Put        |           |           | 224.93000          | 0.22493            | 233,280           | 5.19       | 0.00                  | 0                |               |
| R186                      | On | 03/08/2023 | Bond Future | 9.73   | Call       |           |           | 5,018.70000        | 5.01870            | 4,803,980         | 5.18       | 0.00                  | 0                |               |
| R186                      | On | 03/08/2023 | Bond Future | 9.73   | Put        |           |           | 230.12000          | 0.23012            | 238,760           | 5.18       | 0.00                  | 0                |               |
| R186                      | On | 03/08/2023 | Bond Future | 9.74   | Call       |           |           | 5,044.72000        | 5.04472            | 4,829,850         | 5.19       | 0.00                  | 0                |               |
| R186                      | On | 03/08/2023 | Bond Future | 9.74   | Put        |           |           | 227.59000          | 0.22759            | 236,080           | 5.19       | 0.00                  | 0                |               |
| R186                      | On | 03/08/2023 | Bond Future | 9.75   | Call       |           |           | 5,070.60000        | 5.07060            | 4,855,590         | 5.19       | 0.00                  | 0                |               |
| R186                      | On | 02/11/2023 | Bond Future | 9.15   | Call       |           |           | 3,698.13000        | 3.69813            | 3,372,150         | 4.62       | 0.00                  | 0                | 1,71          |
| R186                      | On | 02/11/2023 | Bond Future | 9.15   | Put        |           |           | 678.34000          | 0.67834            | 744,640           | 4.62       | 0.00                  | 0                |               |
| R186                      | On | 02/11/2023 | Bond Future | 9.38   | Call       |           |           | 4,205.19000        | 4.20519            | 3,867,550         | 4.73       | 0.00                  | 0                |               |
| R186                      | On | 02/11/2023 | Bond Future | 9.38   | Put        |           |           | 561.21000          | 0.56121            | 615,850           | 4.73       | 0.00                  | 0                |               |
| R186                      | On | 02/11/2023 | Bond Future | 9.39   | Call       |           |           | 4,227.67000        | 4.22767            | 3,889,540         | 4.74       | 0.00                  | 0                |               |
| R186                      | On | 02/11/2023 | Bond Future | 9.39   | Put        |           |           | 556.66000          | 0.55666            | 610,810           | 4.74       | 0.00                  | 0                |               |
| R186                      | On | 02/11/2023 | Bond Future | 9.40   | Call       |           |           | 4,250.17000        | 4.25017            | 3,911,570         | 4.74       | 0.00                  | 0                |               |
| R186                      | On | 02/11/2023 | Bond Future | 9.40   | Put        |           |           | 552.14000          | 0.55214            | 605,820           | 4.74       | 0.00                  | 0                |               |
| R186                      | On | 02/11/2023 | Bond Future | 10.42  | Call       |           |           | 6,633.51000        | 6.63351            | 6,261,320         | 5.15       | 0.00                  | 0                |               |
| R186                      | On | 02/11/2023 | Bond Future | 10.42  | Put        |           |           | 225.49000          | 0.22549            | 245,580           | 5.15       | 0.00                  | 0                | 1,71          |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Op Interr     |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R186                      | On | 01/02/2024 | Bond Future | 9.50       | Put       |           | 652.32000          | 0.65232            | 739,450           | 4.60       | 0.00                  | 0                |               |
| R186                      | On | 01/02/2024 | Bond Future | 9.51       | Call      |           | 4,261.89000        | 4.26189            | 4,006,340         | 4.60       | 0.00                  | 0                |               |
| R186                      | On | 01/02/2024 | Bond Future | 9.51       | Put       |           | 647.68000          | 0.64768            | 734,300           | 4.60       | 0.00                  | 0                |               |
| R186                      | On | 01/02/2024 | Bond Future | 9.52       | Call      |           | 4,282.63000        | 4.28263            | 4,026,590         | 4.61       | 0.00                  | 0                |               |
| R186                      | On | 01/02/2024 | Bond Future | 9.52       | Put       |           | 643.40000          | 0.64340            | 729,530           | 4.61       | 0.00                  | 0                |               |
| R186                      | On | 01/02/2024 | Bond Future | 9.50       | Call      |           | 4,241.50000        | 4.24150            | 3,986,460         | 4.60       | 0.00                  | 0                |               |
| <b>Total R186 Option</b>  |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>3,83</b>   |
| <b>Total For R186</b>     |    |            |             |            |           |           |                    |                    |                   |            | <b>258,811,254.00</b> | <b>2,340</b>     | <b>147,21</b> |
| R197                      | On | 02/02/2023 | Bond Future |            |           | 329.12859 | 329.12859          | 329.02534          | 329.02534         |            | 0.00                  | 0                | 87            |
| R197                      | On | 04/05/2023 | Bond Future |            |           | 335.49832 | 335.49832          | 335.44087          | 335.44087         |            | 0.00                  | 0                | 21            |
| R197                      | On | 03/08/2023 | Bond Future |            |           | 333.10703 | 333.10703          | 333.30554          | 333.30554         |            | 0.00                  | 0                |               |
| R197                      | On | 02/11/2023 | Bond Future |            |           | 339.66271 | 339.66271          | 340.36720          | 340.36720         |            | 0.00                  | 0                |               |
| <b>Total R197 Future</b>  |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>1,11</b>   |
| <b>Total For R197</b>     |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>1,11</b>   |
| R202                      | On | 02/02/2023 | Bond Future |            |           | 246.96317 | 246.96317          | 247.49306          | 247.49306         |            | 0.00                  | 0                | 1,24          |
| R202                      | On | 04/05/2023 | Bond Future |            |           | 251.74274 | 251.74274          | 252.31896          | 252.31896         |            | 0.00                  | 0                | 4,90          |
| R202                      | On | 03/08/2023 | Bond Future |            |           | 251.93548 | 251.93548          | 252.71694          | 252.71694         |            | 0.00                  | 0                | 46            |
| R202                      | On | 02/11/2023 | Bond Future |            |           | 256.89408 | 256.89408          | 258.07060          | 258.07060         |            | 0.00                  | 0                |               |
| R202                      | On | 01/02/2024 | Bond Future |            |           | 257.02395 | 257.02395          | 258.09418          | 258.09418         |            | 0.00                  | 0                |               |
| <b>Total R202 Future</b>  |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>6,60</b>   |
| <b>Total For R202</b>     |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>6,60</b>   |
| R2030                     | On | 02/02/2023 | Bond Future |            |           | 9.65697   | 91.87584           | 9.60810            | 92.10733          | 9.96       | 67,528,742.40         | 735              | 34,30         |
| R2030                     | On | 04/05/2023 | Bond Future |            |           | 9.75450   | 93.63114           | 9.70027            | 93.88042          | 10.42      | 389,973,698.10        | 4,165            | 81,05         |
| R2030                     | On | 03/08/2023 | Bond Future |            |           | 9.84960   | 91.46433           | 9.77628            | 91.79099          | 9.78       | 0.00                  | 0                | 5,62          |
| R2030                     | On | 02/11/2023 | Bond Future |            |           | 9.94738   | 93.24270           | 9.83794            | 93.71553          | 9.41       | 0.00                  | 0                | 14            |
| R2030                     | On | 01/02/2024 | Bond Future |            |           | 10.05409  | 91.05803           | 9.95016            | 91.49179          | 9.15       | 0.00                  | 0                |               |
| <b>Total R2030 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>457,502,440.50</b> | <b>4,900</b>     | <b>121,13</b> |
| R2030                     | On | 02/02/2023 | Bond Future | 8.81       | Call      |           | 0.00000            | 0.00000            | 0,000             | 7.70       | 0.00                  | 0                | 10            |
| R2030                     | On | 02/02/2023 | Bond Future | 8.81       | Put       |           | 3,886.65000        | 3.88665            | 4,118,140         | 7.70       | 0.00                  | 0                |               |
| R2030                     | On | 02/02/2023 | Bond Future | 9.08       | Put       |           | 2,550.58000        | 2.55058            | 2,781,710         | 8.68       | 0.00                  | 0                |               |
| R2030                     | On | 02/02/2023 | Bond Future | 11.55      | Call      |           | 8,657.24000        | 8.65724            | 8,425,750         | 14.31      | 0.00                  | 0                | 5,00          |
| R2030                     | On | 02/02/2023 | Bond Future | 11.55      | Put       |           | 0.00000            | 0.00000            | 0,000             | 14.31      | 0.00                  | 0                |               |
| R2030                     | On | 02/02/2023 | Bond Future | 11.12      | Call      |           | 6,832.61000        | 6.83261            | 6,601,120         | 13.58      | 0.00                  | 0                |               |
| R2030                     | On | 02/02/2023 | Bond Future | 11.12      | Put       |           | 0.00000            | 0.00000            | 0,000             | 13.58      | 0.00                  | 0                |               |
| R2030                     | On | 02/02/2023 | Bond Future | 11.16      | Call      |           | 7,004.48000        | 7.00448            | 6,772,990         | 13.66      | 0.00                  | 0                |               |
| R2030                     | On | 02/02/2023 | Bond Future | 11.16      | Put       |           | 0.00000            | 0.00000            | 0,000             | 13.66      | 0.00                  | 0                | 38            |
| R2030                     | On | 02/02/2023 | Bond Future | 11.35      | Call      |           | 7,814.84000        | 7.81484            | 7,583,350         | 14.02      | 0.00                  | 0                | 5,00          |
| R2030                     | On | 02/02/2023 | Bond Future | 11.35      | Put       |           | 0.00000            | 0.00000            | 0,000             | 14.02      | 0.00                  | 0                |               |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2030            | On | 02/02/2023 | Bond Future | 9.99   | Call       |           |           | 1,843.54000        | 1.84354            | 1,633,610         | 11.24      | 0.00  | 0                |            |
| R2030            | On | 02/02/2023 | Bond Future | 9.99   | Put        |           |           | 54.00000           | 0.05400            | 75,560            | 11.24      | 0.00  | 0                |            |
| R2030            | On | 02/02/2023 | Bond Future | 10.00  | Call       |           |           | 1,886.31000        | 1.88631            | 1,675,080         | 11.26      | 0.00  | 0                |            |
| R2030            | On | 02/02/2023 | Bond Future | 10.00  | Put        |           |           | 50.51000           | 0.05051            | 70,770            | 11.26      | 0.00  | 0                |            |
| R2030            | On | 02/02/2023 | Bond Future | 10.01  | Call       |           |           | 1,929.23000        | 1.92923            | 1,716,740         | 11.28      | 0.00  | 0                |            |
| R2030            | On | 02/02/2023 | Bond Future | 10.01  | Put        |           |           | 47.19000           | 0.04719            | 66,190            | 11.28      | 0.00  | 0                |            |
| R2030            | On | 02/02/2023 | Bond Future | 9.80   | Call       |           |           | 1,080.88000        | 1.08088            | 910,550           | 10.76      | 0.00  | 0                |            |
| R2030            | On | 02/02/2023 | Bond Future | 9.80   | Put        |           |           | 176.11000          | 0.17611            | 237,270           | 10.76      | 0.00  | 0                |            |
| R2030            | On | 02/02/2023 | Bond Future | 9.83   | Call       |           |           | 1,193.02000        | 1.19302            | 1,014,450         | 10.84      | 0.00  | 0                | 38         |
| R2030            | On | 02/02/2023 | Bond Future | 9.83   | Put        |           |           | 147.82000          | 0.14782            | 200,740           | 10.84      | 0.00  | 0                |            |
| R2030            | On | 02/02/2023 | Bond Future | 9.94   | Call       |           |           | 1,632.66000        | 1.63266            | 1,430,350         | 11.11      | 0.00  | 0                |            |
| R2030            | On | 02/02/2023 | Bond Future | 9.94   | Put        |           |           | 74.90000           | 0.07490            | 104,080           | 11.11      | 0.00  | 0                | 10         |
| R2030            | On | 02/02/2023 | Bond Future | 9.20   | Call       |           |           | 12.10000           | 0.01210            | 8,470             | 9.07       | 0.00  | 0                |            |
| R2030            | On | 02/02/2023 | Bond Future | 9.20   | Put        |           |           | 1,974.20000        | 1.97420            | 2,202,060         | 9.07       | 0.00  | 0                |            |
| R2030            | On | 02/02/2023 | Bond Future | 9.66   | Call       |           |           | 618.94000          | 0.61894            | 495,650           | 10.40      | 0.00  | 0                |            |
| R2030            | On | 02/02/2023 | Bond Future | 9.04   | Call       |           |           | 0.66000            | 0.00066            | 0,540             | 8.55       | 0.00  | 0                |            |
| R2030            | On | 02/02/2023 | Bond Future | 9.04   | Put        |           |           | 2,746.39000        | 2.74639            | 2,977,760         | 8.55       | 0.00  | 0                |            |
| R2030            | On | 02/02/2023 | Bond Future | 9.08   | Call       |           |           | 1.53000            | 0.00153            | 1,170             | 8.68       | 0.00  | 0                | 38         |
| R2030            | On | 02/02/2023 | Bond Future | 9.66   | Put        |           |           | 373.13000          | 0.37313            | 481,330           | 10.40      | 0.00  | 0                | 10         |
| R2030            | On | 02/02/2023 | Bond Future | 9.79   | Call       |           |           | 1,044.42000        | 1.04442            | 877,030           | 10.74      | 0.00  | 0                |            |
| R2030            | On | 02/02/2023 | Bond Future | 9.79   | Put        |           |           | 186.52000          | 0.18652            | 250,620           | 10.74      | 0.00  | 0                |            |
| R2030            | On | 04/05/2023 | Bond Future | 10.65  | Call       |           |           | 4,866.64000        | 4.86664            | 4,682,340         | 11.20      | 0.00  | 0                | 38         |
| R2030            | On | 04/05/2023 | Bond Future | 10.52  | Call       |           |           | 4,415.03000        | 4.41503            | 4,239,510         | 11.07      | 0.00  | 0                |            |
| R2030            | On | 04/05/2023 | Bond Future | 12.04  | Put        |           |           | 80.43000           | 0.08043            | 92,740            | 12.28      | 0.00  | 0                | 1,08       |
| R2030            | On | 04/05/2023 | Bond Future | 12.50  | Call       |           |           | 11,856.20000       | 11.85620           | 11,612,600        | 12.28      | 0.00  | 0                |            |
| R2030            | On | 04/05/2023 | Bond Future | 12.50  | Put        |           |           | 31.76000           | 0.03176            | 37,440            | 12.28      | 0.00  | 0                | 47         |
| R2030            | On | 04/05/2023 | Bond Future | 10.54  | Call       |           |           | 4,483.55000        | 4.48355            | 4,306,630         | 11.09      | 0.00  | 0                |            |
| R2030            | On | 04/05/2023 | Bond Future | 10.54  | Put        |           |           | 717.40000          | 0.71740            | 789,760           | 11.09      | 0.00  | 0                |            |
| R2030            | On | 04/05/2023 | Bond Future | 9.78   | Call       |           |           | 2,179.91000        | 2.17991            | 2,068,430         | 10.44      | 0.00  | 0                | 38         |
| R2030            | On | 04/05/2023 | Bond Future | 10.65  | Put        |           |           | 621.69000          | 0.62169            | 686,670           | 11.20      | 0.00  | 0                |            |
| R2030            | On | 04/05/2023 | Bond Future | 11.34  | Call       |           |           | 7,419.29000        | 7.41929            | 7,200,930         | 11.87      | 0.00  | 0                |            |
| R2030            | On | 04/05/2023 | Bond Future | 11.34  | Put        |           |           | 244.92000          | 0.24492            | 275,840           | 11.87      | 0.00  | 0                | 18         |
| R2030            | On | 04/05/2023 | Bond Future | 10.42  | Call       |           |           | 4,076.86000        | 4.07686            | 3,908,590         | 10.98      | 0.00  | 0                | 47         |
| R2030            | On | 04/05/2023 | Bond Future | 10.42  | Put        |           |           | 836.82000          | 0.83682            | 917,830           | 10.98      | 0.00  | 0                |            |
| R2030            | On | 04/05/2023 | Bond Future | 9.58   | Call       |           |           | 1,711.41000        | 1.71141            | 1,618,360         | 10.32      | 0.00  | 0                | 18         |
| R2030            | On | 04/05/2023 | Bond Future | 10.52  | Put        |           |           | 736.29000          | 0.73629            | 810,050           | 11.07      | 0.00  | 0                |            |
| R2030            | On | 04/05/2023 | Bond Future | 10.53  | Call       |           |           | 4,449.25000        | 4.44925            | 4,273,030         | 11.08      | 0.00  | 0                |            |
| R2030            | On | 04/05/2023 | Bond Future | 10.53  | Put        |           |           | 726.79000          | 0.72679            | 799,850           | 11.08      | 0.00  | 0                |            |
| R2030            | On | 04/05/2023 | Bond Future | 9.67   | Call       |           |           | 1,914.09000        | 1.91409            | 1,812,770         | 10.37      | 0.00  | 0                | 47         |
| R2030            | On | 04/05/2023 | Bond Future | 9.67   | Put        |           |           | 2,053.60000        | 2.05360            | 2,201,560         | 10.37      | 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 Intere    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2030                     | On | 04/05/2023 | Bond Future | 9.58       | Put       |           | 2,267.30000        | 2.26730            | 2,423,530         | 10.32      | 0.00                  | 0                |               |
| R2030                     | On | 04/05/2023 | Bond Future | 9.78       | Put       |           | 1,813.72000        | 1.81372            | 1,951,520         | 10.44      | 0.00                  | 0                |               |
| R2030                     | On | 04/05/2023 | Bond Future | 10.00      | Call      |           | 2,769.97000        | 2.76997            | 2,638,310         | 10.61      | 0.00                  | 0                | 1,08          |
| R2030                     | On | 04/05/2023 | Bond Future | 10.00      | Put       |           | 1,402.82000        | 1.40282            | 1,520,440         | 10.61      | 0.00                  | 0                |               |
| R2030                     | On | 04/05/2023 | Bond Future | 9.03       | Call      |           | 781.54000          | 0.78154            | 733,920           | 10.15      | 0.00                  | 0                | 38            |
| R2030                     | On | 04/05/2023 | Bond Future | 9.03       | Put       |           | 3,934.04000        | 3.93404            | 4,135,700         | 10.15      | 0.00                  | 0                |               |
| R2030                     | On | 04/05/2023 | Bond Future | 12.57      | Call      |           | 12,121.85000       | 12.12185           | 11,877,580        | 12.28      | 0.00                  | 0                |               |
| R2030                     | On | 04/05/2023 | Bond Future | 12.57      | Put       |           | 27.35000           | 0.02735            | 32,360            | 12.28      | 0.00                  | 0                | 38            |
| R2030                     | On | 04/05/2023 | Bond Future | 11.62      | Call      |           | 8,493.25000        | 8.49325            | 8,266,230         | 12.15      | 0.00                  | 0                |               |
| R2030                     | On | 04/05/2023 | Bond Future | 11.62      | Put       |           | 165.61000          | 0.16561            | 187,870           | 12.15      | 0.00                  | 0                | 38            |
| R2030                     | On | 04/05/2023 | Bond Future | 12.04      | Call      |           | 10,100.79000       | 10.10079           | 9,863,820         | 12.28      | 0.00                  | 0                |               |
| R2030                     | On | 03/08/2023 | Bond Future | 11.35      | Put       |           | 604.95000          | 0.60495            | 708,120           | 11.17      | 0.00                  | 0                |               |
| R2030                     | On | 03/08/2023 | Bond Future | 11.36      | Call      |           | 7,340.73000        | 7.34073            | 7,116,560         | 11.18      | 0.00                  | 0                |               |
| R2030                     | On | 03/08/2023 | Bond Future | 11.36      | Put       |           | 599.28000          | 0.59928            | 701,770           | 11.18      | 0.00                  | 0                |               |
| R2030                     | On | 03/08/2023 | Bond Future | 10.40      | Call      |           | 4,182.39000        | 4.18239            | 4,035,840         | 10.30      | 0.00                  | 0                | 1,08          |
| R2030                     | On | 03/08/2023 | Bond Future | 11.34      | Call      |           | 7,270.80000        | 7.27080            | 7,048,160         | 11.16      | 0.00                  | 0                |               |
| R2030                     | On | 03/08/2023 | Bond Future | 10.40      | Put       |           | 1,449.69000        | 1.44969            | 1,629,800         | 10.30      | 0.00                  | 0                |               |
| R2030                     | On | 03/08/2023 | Bond Future | 10.65      | Call      |           | 4,954.56000        | 4.95456            | 4,785,990         | 10.52      | 0.00                  | 0                | 38            |
| R2030                     | On | 03/08/2023 | Bond Future | 10.65      | Put       |           | 1,155.34000        | 1.15534            | 1,313,430         | 10.52      | 0.00                  | 0                |               |
| R2030                     | On | 03/08/2023 | Bond Future | 11.34      | Put       |           | 610.51000          | 0.61051            | 714,530           | 11.16      | 0.00                  | 0                |               |
| R2030                     | On | 03/08/2023 | Bond Future | 11.35      | Call      |           | 7,305.83000        | 7.30583            | 7,082,340         | 11.17      | 0.00                  | 0                |               |
| R2030                     | On | 03/08/2023 | Bond Future | 12.59      | Call      |           | 11,701.18000       | 11.70118           | 11,395,430        | 11.54      | 0.00                  | 0                |               |
| R2030                     | On | 03/08/2023 | Bond Future | 12.59      | Put       |           | 151.56000          | 0.15156            | 172,470           | 11.54      | 0.00                  | 0                | 1,08          |
| R2030                     | On | 03/08/2023 | Bond Future | 12.89      | Call      |           | 12,768.52000       | 12.76852           | 12,456,620        | 11.54      | 0.00                  | 0                |               |
| R2030                     | On | 03/08/2023 | Bond Future | 12.89      | Put       |           | 99.02000           | 0.09902            | 113,780           | 11.54      | 0.00                  | 0                | 38            |
| R2030                     | On | 02/11/2023 | Bond Future | 10.81      | Put       |           | 1,511.04000        | 1.51104            | 1,706,700         | 10.03      | 0.00                  | 0                |               |
| R2030                     | On | 02/11/2023 | Bond Future | 10.82      | Call      |           | 5,636.08000        | 5.63608            | 5,357,960         | 10.04      | 0.00                  | 0                |               |
| R2030                     | On | 02/11/2023 | Bond Future | 10.82      | Put       |           | 1,500.34000        | 1.50034            | 1,695,050         | 10.04      | 0.00                  | 0                |               |
| R2030                     | On | 02/11/2023 | Bond Future | 10.80      | Call      |           | 5,575.69000        | 5.57569            | 5,299,460         | 10.02      | 0.00                  | 0                |               |
| R2030                     | On | 02/11/2023 | Bond Future | 10.80      | Put       |           | 1,521.81000        | 1.52181            | 1,718,410         | 10.02      | 0.00                  | 0                |               |
| R2030                     | On | 02/11/2023 | Bond Future | 10.81      | Call      |           | 5,605.86000        | 5.60586            | 5,328,690         | 10.03      | 0.00                  | 0                |               |
| R2030                     | On | 01/02/2024 | Bond Future | 11.36      | Call      |           | 7,064.85000        | 7.06485            | 6,816,000         | 10.17      | 0.00                  | 0                |               |
| R2030                     | On | 01/02/2024 | Bond Future | 11.36      | Put       |           | 1,393.95000        | 1.39395            | 1,578,860         | 10.17      | 0.00                  | 0                |               |
| R2030                     | On | 01/02/2024 | Bond Future | 11.37      | Call      |           | 7,095.11000        | 7.09511            | 6,845,510         | 10.18      | 0.00                  | 0                |               |
| R2030                     | On | 01/02/2024 | Bond Future | 11.37      | Put       |           | 1,385.58000        | 1.38558            | 1,569,740         | 10.18      | 0.00                  | 0                |               |
| R2030                     | On | 01/02/2024 | Bond Future | 11.35      | Call      |           | 7,034.62000        | 7.03462            | 6,786,840         | 10.16      | 0.00                  | 0                |               |
| R2030                     | On | 01/02/2024 | Bond Future | 11.35      | Put       |           | 1,402.36000        | 1.40236            | 1,588,340         | 10.16      | 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>457,502,440.50</b> | <b>4,900</b>     | <b>141,08</b> |

| Contract Details          |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2032                     | On | 02/02/2023 |        |            | 10.29764  | 90.98042  | 10.25390           | 91.21553           |                   | 11.92      | 41,850,993.20        | 460              | 51,67         |
| R2032                     | On | 04/05/2023 |        |            | 10.40393  | 88.55898  | 10.35581           | 88.81165           |                   | 13.31      | 39,674,423.04        | 448              | 182,06        |
| R2032                     | On | 03/08/2023 |        |            | 10.50528  | 90.29964  | 10.44155           | 90.62675           |                   | 12.50      | 0.00                 | 0                | 2,60          |
| R2032                     | On | 02/11/2023 |        |            | 10.61725  | 87.89709  | 10.52381           | 88.36551           |                   | 12.17      | 0.00                 | 0                |               |
| R2032                     | On | 01/02/2024 |        |            | 10.73476  | 89.61241  | 10.64672           | 90.04262           |                   | 10.89      | 0.00                 | 0                |               |
| <b>Total R2032 Future</b> |    |            |        |            |           |           |                    |                    |                   |            | <b>81,525,416.24</b> | <b>908</b>       | <b>236,27</b> |
| R2032                     | On | 02/02/2023 | 9.31   | Call       |           |           | 0.00000            | 0.00000            | 0,000             | 8.44       | 0.00                 | 0                | 48            |
| R2032                     | On | 02/02/2023 | 9.31   | Put        |           |           | 5,280.94000        | 5.28094            | 5,516,050         | 8.44       | 0.00                 | 0                |               |
| R2032                     | On | 02/02/2023 | 9.92   | Put        |           |           | 1,881.09000        | 1.88109            | 2,087,120         | 10.89      | 0.00                 | 0                |               |
| R2032                     | On | 02/02/2023 | 12.75  | Call       |           |           | 12,188.90000       | 12.18890           | 11,953,790        | 16.62      | 0.00                 | 0                |               |
| R2032                     | On | 02/02/2023 | 12.75  | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 16.62      | 0.00                 | 0                | 78            |
| R2032                     | On | 02/02/2023 | 11.50  | Call       |           |           | 6,386.49000        | 6.38649            | 6,151,340         | 15.05      | 0.00                 | 0                |               |
| R2032                     | On | 02/02/2023 | 11.50  | Put        |           |           | 0.10000            | 0.00010            | 0,060             | 15.05      | 0.00                 | 0                | 8,00          |
| R2032                     | On | 02/02/2023 | 11.69  | Call       |           |           | 7,305.71000        | 7.30571            | 7,070,590         | 15.45      | 0.00                 | 0                |               |
| R2032                     | On | 02/02/2023 | 11.69  | Put        |           |           | 0.02000            | 0.00002            | 0,010             | 15.45      | 0.00                 | 0                |               |
| R2032                     | On | 02/02/2023 | 11.84  | Call       |           |           | 8,021.75000        | 8.02175            | 7,786,640         | 15.76      | 0.00                 | 0                |               |
| R2032                     | On | 02/02/2023 | 11.84  | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 15.76      | 0.00                 | 0                | 50            |
| R2032                     | On | 02/02/2023 | 10.50  | Call       |           |           | 1,488.62000        | 1.48862            | 1,274,050         | 12.63      | 0.00                 | 0                |               |
| R2032                     | On | 02/02/2023 | 10.50  | Put        |           |           | 176.43000          | 0.17643            | 196,970           | 12.63      | 0.00                 | 0                | 48            |
| R2032                     | On | 02/02/2023 | 10.67  | Call       |           |           | 2,267.88000        | 2.26788            | 2,036,680         | 13.09      | 0.00                 | 0                | 78            |
| R2032                     | On | 02/02/2023 | 10.67  | Put        |           |           | 64.26000           | 0.06426            | 68,170            | 13.09      | 0.00                 | 0                |               |
| R2032                     | On | 02/02/2023 | 11.45  | Call       |           |           | 6,142.32000        | 6.14232            | 5,907,150         | 14.95      | 0.00                 | 0                |               |
| R2032                     | On | 02/02/2023 | 11.45  | Put        |           |           | 0.16000            | 0.00016            | 0,100             | 14.95      | 0.00                 | 0                | 8,00          |
| R2032                     | On | 02/02/2023 | 10.38  | Call       |           |           | 1,006.81000        | 1.00681            | 817,580           | 12.29      | 0.00                 | 0                |               |
| R2032                     | On | 02/02/2023 | 10.38  | Put        |           |           | 331.22000          | 0.33122            | 377,100           | 12.29      | 0.00                 | 0                |               |
| R2032                     | On | 02/02/2023 | 10.39  | Call       |           |           | 1,043.97000        | 1.04397            | 852,110           | 12.32      | 0.00                 | 0                |               |
| R2032                     | On | 02/02/2023 | 10.39  | Put        |           |           | 315.10000          | 0.31510            | 358,350           | 12.32      | 0.00                 | 0                |               |
| R2032                     | On | 02/02/2023 | 10.40  | Call       |           |           | 1,081.76000        | 1.08176            | 887,370           | 12.35      | 0.00                 | 0                |               |
| R2032                     | On | 02/02/2023 | 10.40  | Put        |           |           | 299.65000          | 0.29965            | 340,370           | 12.35      | 0.00                 | 0                |               |
| R2032                     | On | 02/02/2023 | 10.16  | Call       |           |           | 362.91000          | 0.36291            | 251,430           | 11.64      | 0.00                 | 0                |               |
| R2032                     | On | 02/02/2023 | 10.16  | Put        |           |           | 870.46000          | 0.87046            | 994,090           | 11.64      | 0.00                 | 0                | 48            |
| R2032                     | On | 02/02/2023 | 10.22  | Call       |           |           | 503.20000          | 0.50320            | 367,730           | 11.83      | 0.00                 | 0                | 50            |
| R2032                     | On | 02/02/2023 | 9.47   | Call       |           |           | 0.03000            | 0.00003            | 0,000             | 9.12       | 0.00                 | 0                | 50            |
| R2032                     | On | 02/02/2023 | 9.47   | Put        |           |           | 4,357.22000        | 4.35722            | 4,592,300         | 9.12       | 0.00                 | 0                |               |
| R2032                     | On | 02/02/2023 | 9.92   | Call       |           |           | 58.76000           | 0.05876            | 29,680            | 10.89      | 0.00                 | 0                | 78            |
| R2032                     | On | 02/02/2023 | 10.22  | Put        |           |           | 686.00000          | 0.68600            | 785,640           | 11.83      | 0.00                 | 0                |               |
| R2032                     | On | 02/02/2023 | 10.30  | Call       |           |           | 732.48000          | 0.73248            | 567,630           | 12.06      | 0.00                 | 0                | 8,00          |
| R2032                     | On | 02/02/2023 | 10.30  | Put        |           |           | 484.71000          | 0.48471            | 554,970           | 12.06      | 0.00                 | 0                |               |
| R2032                     | On | 04/05/2023 | 10.88  | Call       |           |           | 4,042.62000        | 4.04262            | 3,936,430         | 14.06      | 0.00                 | 0                |               |



| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2032            | On | 04/05/2023 | Bond Future | 10.88  | Put        |           |           | 1,340.82000        | 1.34082            | 1,487,300         | 14.06      | 0.00  | 0                |            |
| R2032            | On | 04/05/2023 | Bond Future | 10.89  | Call       |           |           | 4,077.79000        | 4.07779            | 3,970,820         | 14.08      | 0.00  | 0                |            |
| R2032            | On | 04/05/2023 | Bond Future | 10.89  | Put        |           |           | 1,325.52000        | 1.32552            | 1,471,220         | 14.08      | 0.00  | 0                |            |
| R2032            | On | 04/05/2023 | Bond Future | 11.00  | Call       |           |           | 4,471.90000        | 4.47190            | 4,355,670         | 14.22      | 0.00  | 0                |            |
| R2032            | On | 04/05/2023 | Bond Future | 10.53  | Call       |           |           | 2,891.93000        | 2.89193            | 2,816,420         | 13.64      | 0.00  | 0                | 7:         |
| R2032            | On | 04/05/2023 | Bond Future | 10.53  | Put        |           |           | 1,981.78000        | 1.98178            | 2,158,940         | 13.64      | 0.00  | 0                |            |
| R2032            | On | 04/05/2023 | Bond Future | 10.62  | Call       |           |           | 3,171.79000        | 3.17179            | 3,088,450         | 13.74      | 0.00  | 0                | 40         |
| R2032            | On | 04/05/2023 | Bond Future | 10.62  | Put        |           |           | 1,796.23000        | 1.79623            | 1,965,560         | 13.74      | 0.00  | 0                |            |
| R2032            | On | 04/05/2023 | Bond Future | 10.87  | Call       |           |           | 4,007.56000        | 4.00756            | 3,902,330         | 14.05      | 0.00  | 0                |            |
| R2032            | On | 04/05/2023 | Bond Future | 13.43  | Put        |           |           | 33.54000           | 0.03354            | 38,160            | 15.76      | 0.00  | 0                | 40         |
| R2032            | On | 04/05/2023 | Bond Future | 10.87  | Put        |           |           | 1,356.27000        | 1.35627            | 1,503,710         | 14.05      | 0.00  | 0                |            |
| R2032            | On | 04/05/2023 | Bond Future | 9.85   | Call       |           |           | 1,230.57000        | 1.23057            | 1,192,400         | 12.90      | 0.00  | 0                | 6,50       |
| R2032            | On | 04/05/2023 | Bond Future | 9.85   | Put        |           |           | 3,945.17000        | 3.94517            | 4,159,670         | 12.90      | 0.00  | 0                |            |
| R2032            | On | 04/05/2023 | Bond Future | 10.03  | Call       |           |           | 1,584.66000        | 1.58466            | 1,542,170         | 13.07      | 0.00  | 0                | 7:         |
| R2032            | On | 04/05/2023 | Bond Future | 10.03  | Put        |           |           | 3,320.82000        | 3.32082            | 3,531,000         | 13.07      | 0.00  | 0                |            |
| R2032            | On | 04/05/2023 | Bond Future | 11.00  | Put        |           |           | 1,167.02000        | 1.16702            | 1,303,460         | 14.22      | 0.00  | 0                | 13,00      |
| R2032            | On | 04/05/2023 | Bond Future | 11.06  | Call       |           |           | 4,692.72000        | 4.69272            | 4,570,750         | 14.29      | 0.00  | 0                |            |
| R2032            | On | 04/05/2023 | Bond Future | 11.06  | Put        |           |           | 1,088.40000        | 1.08840            | 1,219,100         | 14.29      | 0.00  | 0                | 7:         |
| R2032            | On | 04/05/2023 | Bond Future | 11.37  | Call       |           |           | 5,882.28000        | 5.88228            | 5,732,660         | 14.68      | 0.00  | 0                | 40         |
| R2032            | On | 04/05/2023 | Bond Future | 11.37  | Put        |           |           | 753.01000          | 0.75301            | 856,060           | 14.68      | 0.00  | 0                |            |
| R2032            | On | 04/05/2023 | Bond Future | 13.43  | Call       |           |           | 14,419.02000       | 14.41902           | 14,170,970        | 15.76      | 0.00  | 0                |            |
| R2032            | On | 03/08/2023 | Bond Future | 11.90  | Put        |           |           | 1,010.38000        | 1.01038            | 1,090,330         | 13.99      | 0.00  | 0                |            |
| R2032            | On | 03/08/2023 | Bond Future | 9.60   | Call       |           |           | 1,389.97000        | 1.38997            | 1,314,120         | 11.87      | 0.00  | 0                | 1,50       |
| R2032            | On | 03/08/2023 | Bond Future | 9.60   | Put        |           |           | 5,863.16000        | 5.86316            | 6,114,420         | 11.87      | 0.00  | 0                |            |
| R2032            | On | 03/08/2023 | Bond Future | 10.30  | Call       |           |           | 2,832.01000        | 2.83201            | 2,701,990         | 12.32      | 0.00  | 0                | 1,50       |
| R2032            | On | 03/08/2023 | Bond Future | 10.30  | Put        |           |           | 3,564.30000        | 3.56430            | 3,761,390         | 12.32      | 0.00  | 0                |            |
| R2032            | On | 03/08/2023 | Bond Future | 11.75  | Call       |           |           | 7,548.75000        | 7.54875            | 7,309,650         | 13.82      | 0.00  | 0                |            |
| R2032            | On | 03/08/2023 | Bond Future | 11.76  | Call       |           |           | 7,586.07000        | 7.58607            | 7,346,410         | 13.83      | 0.00  | 0                |            |
| R2032            | On | 03/08/2023 | Bond Future | 11.76  | Put        |           |           | 1,132.53000        | 1.13253            | 1,219,980         | 13.83      | 0.00  | 0                |            |
| R2032            | On | 03/08/2023 | Bond Future | 11.77  | Call       |           |           | 7,623.44000        | 7.62344            | 7,383,230         | 13.85      | 0.00  | 0                |            |
| R2032            | On | 03/08/2023 | Bond Future | 11.77  | Put        |           |           | 1,123.38000        | 1.12338            | 1,210,280         | 13.85      | 0.00  | 0                |            |
| R2032            | On | 03/08/2023 | Bond Future | 11.90  | Call       |           |           | 8,111.98000        | 8.11198            | 7,864,820         | 13.99      | 0.00  | 0                | 5,00       |
| R2032            | On | 03/08/2023 | Bond Future | 11.75  | Put        |           |           | 1,141.76000        | 1.14176            | 1,229,770         | 13.82      | 0.00  | 0                |            |
| R2032            | On | 02/11/2023 | Bond Future | 11.24  | Put        |           |           | 2,248.74000        | 2.24874            | 2,546,180         | 12.88      | 0.00  | 0                |            |
| R2032            | On | 02/11/2023 | Bond Future | 11.22  | Call       |           |           | 5,692.06000        | 5.69206            | 5,523,010         | 12.86      | 0.00  | 0                |            |
| R2032            | On | 02/11/2023 | Bond Future | 11.22  | Put        |           |           | 2,279.32000        | 2.27932            | 2,578,690         | 12.86      | 0.00  | 0                |            |
| R2032            | On | 02/11/2023 | Bond Future | 11.23  | Call       |           |           | 5,724.60000        | 5.72460            | 5,554,450         | 12.87      | 0.00  | 0                |            |
| R2032            | On | 02/11/2023 | Bond Future | 11.23  | Put        |           |           | 2,264.12000        | 2.26412            | 2,562,390         | 12.87      | 0.00  | 0                |            |
| R2032            | On | 02/11/2023 | Bond Future | 11.24  | Call       |           |           | 5,756.93000        | 5.75693            | 5,585,950         | 12.88      | 0.00  | 0                |            |
| R2032            | On | 01/02/2024 | Bond Future | 11.85  | Call       |           |           | 7,516.47000        | 7.51647            | 7,256,140         | 11.84      | 0.00  | 0                |            |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Opt Intere    |   |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|---|
| R2032                     | On | 01/02/2024 | Bond Future | 11.85      | Put       |           | 1,868.47000        | 1.86847            | 2,038,350         | 11.84      | 0.00                  | 0                |               |   |
| R2032                     | On | 01/02/2024 | Bond Future | 11.83      | Call      |           | 7,449.25000        | 7.44925            | 7,190,360         | 11.82      | 0.00                  | 0                |               |   |
| R2032                     | On | 01/02/2024 | Bond Future | 11.83      | Put       |           | 1,891.16000        | 1.89116            | 2,062,480         | 11.82      | 0.00                  | 0                |               |   |
| R2032                     | On | 01/02/2024 | Bond Future | 11.84      | Call      |           | 7,482.84000        | 7.48284            | 7,223,230         | 11.83      | 0.00                  | 0                |               |   |
| R2032                     | On | 01/02/2024 | Bond Future | 11.84      | Put       |           | 1,879.78000        | 1.87978            | 2,050,380         | 11.83      | 0.00                  | 0                |               |   |
| <b>Total R2032 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>60,00</b>  |   |
| <b>Total For R2032</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>81,525,416.24</b>  | <b>908</b>       | <b>296,27</b> |   |
| R2035                     | On | 02/02/2023 | Bond Future |            |           | 10.89838  | 90.50883           | 10.79959           | 91.10298          | 13.41      | 90,056,285.85         | 995              | 89,30         |   |
| R2035                     | On | 04/05/2023 | Bond Future |            |           | 11.01042  | 87.73533           | 10.90562           | 88.35371          | 14.95      | 245,571,188.67        | 2,799            | 154,2         |   |
| R2035                     | On | 03/08/2023 | Bond Future |            |           | 11.11962  | 89.45975           | 10.99887           | 90.15897          | 14.88      | 11,093,009.00         | 124              | 1,6           |   |
| R2035                     | On | 02/11/2023 | Bond Future |            |           | 11.24137  | 86.69703           | 11.09256           | 87.54240          | 14.72      | 0.00                  | 0                | 1             |   |
| R2035                     | On | 01/02/2024 | Bond Future |            |           | 11.37182  | 88.38918           | 11.22509           | 89.20470          | 14.41      | 0.00                  | 0                |               |   |
| <b>Total R2035 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>346,720,483.52</b> | <b>3,918</b>     | <b>245,27</b> |   |
| R2035                     | On | 02/02/2023 | Bond Future | 9.81       | Call      |           |                    | 0.01000            | 0.00001           | 0,000      | 12.51                 | 0.00             | 0             | 5 |
| R2035                     | On | 02/02/2023 | Bond Future | 11.94      | Call      |           |                    | 6,523.34000        | 6.52334           | 5,929,250  | 15.26                 | 0.00             | 0             |   |
| R2035                     | On | 02/02/2023 | Bond Future | 11.94      | Put       |           |                    | 0.06000            | 0.00006           | 0,120      | 15.26                 | 0.00             | 0             |   |
| R2035                     | On | 02/02/2023 | Bond Future | 11.98      | Call      |           |                    | 6,739.31000        | 6.73931           | 6,145,190  | 15.32                 | 0.00             | 0             |   |
| R2035                     | On | 02/02/2023 | Bond Future | 11.98      | Put       |           |                    | 0.04000            | 0.00004           | 0,070      | 15.32                 | 0.00             | 0             | 3 |
| R2035                     | On | 02/02/2023 | Bond Future | 13.22      | Call      |           |                    | 13,041.15000       | 13.04115          | 12,447,000 | 16.45                 | 0.00             | 0             |   |
| R2035                     | On | 02/02/2023 | Bond Future | 10.88      | Call      |           |                    | 928.10000          | 0.92810           | 577,010    | 13.61                 | 0.00             | 0             |   |
| R2035                     | On | 02/02/2023 | Bond Future | 10.88      | Put       |           |                    | 444.06000          | 0.44406           | 687,120    | 13.61                 | 0.00             | 0             |   |
| R2035                     | On | 02/02/2023 | Bond Future | 11.05      | Call      |           |                    | 1,664.88000        | 1.66488           | 1,188,140  | 13.88                 | 0.00             | 0             | 9 |
| R2035                     | On | 02/02/2023 | Bond Future | 11.05      | Put       |           |                    | 169.92000          | 0.16992           | 287,330    | 13.88                 | 0.00             | 0             |   |
| R2035                     | On | 02/02/2023 | Bond Future | 11.06      | Call      |           |                    | 1,713.53000        | 1.71353           | 1,230,980  | 13.90                 | 0.00             | 0             |   |
| R2035                     | On | 02/02/2023 | Bond Future | 9.89       | Put       |           |                    | 5,750.24000        | 5.75024           | 6,344,340  | 12.51                 | 0.00             | 0             |   |
| R2035                     | On | 02/02/2023 | Bond Future | 10.66      | Call      |           |                    | 308.57000          | 0.30857           | 147,570    | 13.27                 | 0.00             | 0             |   |
| R2035                     | On | 02/02/2023 | Bond Future | 10.66      | Put       |           |                    | 1,157.97000        | 1.15797           | 1,591,120  | 13.27                 | 0.00             | 0             | 5 |
| R2035                     | On | 02/02/2023 | Bond Future | 10.86      | Call      |           |                    | 854.85000          | 0.85485           | 521,130    | 13.58                 | 0.00             | 0             |   |
| R2035                     | On | 02/02/2023 | Bond Future | 10.86      | Put       |           |                    | 490.85000          | 0.49085           | 751,280    | 13.58                 | 0.00             | 0             |   |
| R2035                     | On | 02/02/2023 | Bond Future | 10.87      | Call      |           |                    | 891.08000          | 0.89108           | 548,650    | 13.60                 | 0.00             | 0             |   |
| R2035                     | On | 02/02/2023 | Bond Future | 13.22      | Put       |           |                    | 0.00000            | 0.00000           | 0,000      | 16.45                 | 0.00             | 0             | 9 |
| R2035                     | On | 02/02/2023 | Bond Future | 10.30      | Call      |           |                    | 15.17000           | 0.01517           | 3,600      | 12.75                 | 0.00             | 0             | 9 |
| R2035                     | On | 02/02/2023 | Bond Future | 10.30      | Put       |           |                    | 3,109.60000        | 3.10960           | 3,692,180  | 12.75                 | 0.00             | 0             |   |
| R2035                     | On | 02/02/2023 | Bond Future | 10.60      | Call      |           |                    | 209.68000          | 0.20968           | 91,580     | 13.18                 | 0.00             | 0             |   |
| R2035                     | On | 02/02/2023 | Bond Future | 10.60      | Put       |           |                    | 1,427.76000        | 1.42776           | 1,903,810  | 13.18                 | 0.00             | 0             |   |
| R2035                     | On | 02/02/2023 | Bond Future | 10.64      | Call      |           |                    | 272.54000          | 0.27254           | 126,590    | 13.24                 | 0.00             | 0             | 3 |
| R2035                     | On | 02/02/2023 | Bond Future | 11.06      | Put       |           |                    | 159.62000          | 0.15962           | 271,220    | 13.90                 | 0.00             | 0             | 5 |
| R2035                     | On | 02/02/2023 | Bond Future | 9.81       | Put       |           |                    | 6,281.08000        | 6.28108           | 6,875,220  | 12.51                 | 0.00             | 0             |   |
| R2035                     | On | 02/02/2023 | Bond Future | 9.85       | Call      |           |                    | 0.03000            | 0.00003           | 0,000      | 12.51                 | 0.00             | 0             |   |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2035            | On | 02/02/2023 | Bond Future | 9.85   | Put        |           |           | 6,015.14000        | 6.01514            | 6,609,260         | 12.51      | 0.00  | 0                |            |
| R2035            | On | 02/02/2023 | Bond Future | 9.89   | Call       |           |           | 0.05000            | 0.00005            | 0,000             | 12.51      | 0.00  | 0                | 38         |
| R2035            | On | 02/02/2023 | Bond Future | 10.64  | Put        |           |           | 1,244.59000        | 1.24459            | 1,692,790         | 13.24      | 0.00  | 0                |            |
| R2035            | On | 02/02/2023 | Bond Future | 10.87  | Put        |           |           | 467.03000          | 0.46703            | 718,750           | 13.60      | 0.00  | 0                |            |
| R2035            | On | 04/05/2023 | Bond Future | 11.20  | Put        |           |           | 1,958.29000        | 1.95829            | 2,216,770         | 15.25      | 0.00  | 0                |            |
| R2035            | On | 04/05/2023 | Bond Future | 11.21  | Call       |           |           | 3,715.99000        | 3.71599            | 3,354,060         | 15.26      | 0.00  | 0                |            |
| R2035            | On | 04/05/2023 | Bond Future | 10.60  | Put        |           |           | 3,653.69000        | 3.65369            | 4,043,560         | 14.40      | 0.00  | 0                |            |
| R2035            | On | 04/05/2023 | Bond Future | 11.05  | Call       |           |           | 3,152.87000        | 3.15287            | 2,824,170         | 15.02      | 0.00  | 0                | 71         |
| R2035            | On | 04/05/2023 | Bond Future | 11.87  | Put        |           |           | 914.76000          | 0.91476            | 1,059,360         | 16.26      | 0.00  | 0                | 71         |
| R2035            | On | 04/05/2023 | Bond Future | 12.46  | Call       |           |           | 9,016.30000        | 9.01630            | 8,477,720         | 17.11      | 0.00  | 0                |            |
| R2035            | On | 04/05/2023 | Bond Future | 12.46  | Put        |           |           | 449.95000          | 0.44995            | 529,750           | 17.11      | 0.00  | 0                | 38         |
| R2035            | On | 04/05/2023 | Bond Future | 11.20  | Call       |           |           | 3,679.62000        | 3.67962            | 3,319,720         | 15.25      | 0.00  | 0                |            |
| R2035            | On | 04/05/2023 | Bond Future | 9.85   | Put        |           |           | 7,108.61000        | 7.10861            | 7,639,120         | 13.73      | 0.00  | 0                |            |
| R2035            | On | 04/05/2023 | Bond Future | 10.42  | Call       |           |           | 1,395.94000        | 1.39594            | 1,205,830         | 14.19      | 0.00  | 0                | 45         |
| R2035            | On | 04/05/2023 | Bond Future | 11.21  | Put        |           |           | 1,937.04000        | 1.93704            | 2,193,490         | 15.26      | 0.00  | 0                |            |
| R2035            | On | 04/05/2023 | Bond Future | 11.22  | Call       |           |           | 3,752.50000        | 3.75250            | 3,388,560         | 15.28      | 0.00  | 0                |            |
| R2035            | On | 04/05/2023 | Bond Future | 11.22  | Put        |           |           | 1,915.98000        | 1.91598            | 2,170,420         | 15.28      | 0.00  | 0                |            |
| R2035            | On | 04/05/2023 | Bond Future | 10.60  | Call       |           |           | 1,814.30000        | 1.81430            | 1,585,790         | 14.40      | 0.00  | 0                | 38         |
| R2035            | On | 04/05/2023 | Bond Future | 10.55  | Call       |           |           | 1,690.60000        | 1.69060            | 1,472,820         | 14.34      | 0.00  | 0                | 71         |
| R2035            | On | 04/05/2023 | Bond Future | 10.55  | Put        |           |           | 3,836.11000        | 3.83611            | 4,236,710         | 14.34      | 0.00  | 0                |            |
| R2035            | On | 04/05/2023 | Bond Future | 11.05  | Put        |           |           | 2,302.56000        | 2.30256            | 2,592,240         | 15.02      | 0.00  | 0                |            |
| R2035            | On | 04/05/2023 | Bond Future | 11.17  | Call       |           |           | 3,571.58000        | 3.57158            | 3,217,780         | 15.20      | 0.00  | 0                | 45         |
| R2035            | On | 04/05/2023 | Bond Future | 11.17  | Put        |           |           | 2,023.45000        | 2.02345            | 2,288,030         | 15.20      | 0.00  | 0                |            |
| R2035            | On | 04/05/2023 | Bond Future | 9.85   | Call       |           |           | 517.80000          | 0.51780            | 429,930           | 13.73      | 0.00  | 0                | 38         |
| R2035            | On | 04/05/2023 | Bond Future | 13.18  | Call       |           |           | 12,300.61000       | 12.30061           | 11,717,280        | 17.88      | 0.00  | 0                |            |
| R2035            | On | 04/05/2023 | Bond Future | 13.18  | Put        |           |           | 173.13000          | 0.17313            | 208,180           | 17.88      | 0.00  | 0                | 45         |
| R2035            | On | 04/05/2023 | Bond Future | 11.80  | Call       |           |           | 6,075.82000        | 6.07582            | 5,612,020         | 16.15      | 0.00  | 0                |            |
| R2035            | On | 04/05/2023 | Bond Future | 11.80  | Put        |           |           | 992.71000          | 0.99271            | 1,147,290         | 16.15      | 0.00  | 0                | 1,03       |
| R2035            | On | 04/05/2023 | Bond Future | 11.87  | Call       |           |           | 6,377.71000        | 6.37771            | 5,903,930         | 16.26      | 0.00  | 0                |            |
| R2035            | On | 04/05/2023 | Bond Future | 10.42  | Put        |           |           | 4,344.34000        | 4.34434            | 4,772,610         | 14.19      | 0.00  | 0                |            |
| R2035            | On | 03/08/2023 | Bond Future | 11.98  | Put        |           |           | 1,772.89000        | 1.77289            | 2,075,780         | 16.11      | 0.00  | 0                |            |
| R2035            | On | 03/08/2023 | Bond Future | 11.99  | Call       |           |           | 7,270.01000        | 7.27001            | 6,872,360         | 16.13      | 0.00  | 0                |            |
| R2035            | On | 03/08/2023 | Bond Future | 11.99  | Put        |           |           | 1,759.14000        | 1.75914            | 2,060,710         | 16.13      | 0.00  | 0                |            |
| R2035            | On | 03/08/2023 | Bond Future | 12.00  | Call       |           |           | 7,309.60000        | 7.30960            | 6,910,430         | 16.14      | 0.00  | 0                |            |
| R2035            | On | 03/08/2023 | Bond Future | 12.00  | Put        |           |           | 1,745.70000        | 1.74570            | 2,045,750         | 16.14      | 0.00  | 0                |            |
| R2035            | On | 03/08/2023 | Bond Future | 11.98  | Call       |           |           | 7,230.68000        | 7.23068            | 6,834,350         | 16.11      | 0.00  | 0                |            |
| R2035            | On | 02/11/2023 | Bond Future | 11.41  | Call       |           |           | 5,400.08000        | 5.40008            | 4,963,610         | 14.89      | 0.00  | 0                |            |
| R2035            | On | 02/11/2023 | Bond Future | 11.41  | Put        |           |           | 3,610.74000        | 3.61074            | 4,019,640         | 14.89      | 0.00  | 0                |            |
| R2035            | On | 02/11/2023 | Bond Future | 11.42  | Call       |           |           | 5,433.29000        | 5.43329            | 4,995,130         | 14.90      | 0.00  | 0                |            |
| R2035            | On | 02/11/2023 | Bond Future | 11.42  | Put        |           |           | 3,588.44000        | 3.58844            | 3,995,650         | 14.90      | 0.00  | 0                |            |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2035                     | On | 02/11/2023 | Bond Future | 11.43      | Call      |           | 5,466.58000        | 5.46658            | 5,026,730         | 14.92      | 0.00                  | 0                |               |
| R2035                     | On | 02/11/2023 | Bond Future | 11.43      | Put       |           | 3,566.26000        | 3.56626            | 3,971,780         | 14.92      | 0.00                  | 0                |               |
| R2035                     | On | 01/02/2024 | Bond Future | 12.20      | Put       |           | 2,861.24000        | 2.86124            | 3,386,920         | 15.33      | 0.00                  | 0                |               |
| R2035                     | On | 01/02/2024 | Bond Future | 12.18      | Call      |           | 8,010.17000        | 8.01017            | 7,723,510         | 15.31      | 0.00                  | 0                |               |
| R2035                     | On | 01/02/2024 | Bond Future | 12.18      | Put       |           | 2,892.65000        | 2.89265            | 3,421,510         | 15.31      | 0.00                  | 0                |               |
| R2035                     | On | 01/02/2024 | Bond Future | 12.19      | Call      |           | 8,045.71000        | 8.04571            | 7,757,460         | 15.32      | 0.00                  | 0                |               |
| R2035                     | On | 01/02/2024 | Bond Future | 12.19      | Put       |           | 2,876.90000        | 2.87690            | 3,404,170         | 15.32      | 0.00                  | 0                |               |
| R2035                     | On | 01/02/2024 | Bond Future | 12.20      | Call      |           | 8,081.28000        | 8.08128            | 7,791,440         | 15.33      | 0.00                  | 0                |               |
| <b>Total R2035 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>11,82</b>  |
| <b>Total For R2035</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>346,720,483.52</b> | <b>3,918</b>     | <b>257,05</b> |
| R2037                     | On | 02/02/2023 | Bond Future |            |           | 11.12798  | 81.74020           | 11.01410           | 82.43258          | 15.25      | 109,204,907.20        | 1,336            | 38,24         |
| R2037                     | On | 04/05/2023 | Bond Future |            |           | 11.24423  | 83.30176           | 11.12408           | 84.01943          | 16.20      | 115,789,446.40        | 1,390            | 60,94         |
| R2037                     | On | 03/08/2023 | Bond Future |            |           | 11.36012  | 80.68157           | 11.22437           | 81.47809          | 16.97      | 0.00                  | 0                | 71,08         |
| R2037                     | On | 02/11/2023 | Bond Future |            |           | 11.47584  | 82.25008           | 11.31358           | 83.18667          | 15.98      | 0.00                  | 0                |               |
| R2037                     | On | 01/02/2024 | Bond Future |            |           | 11.59881  | 79.60023           | 11.43781           | 80.51180          | 16.50      | 0.00                  | 0                |               |
| <b>Total R2037 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>224,994,353.60</b> | <b>2,726</b>     | <b>170,27</b> |
| R2037                     | On | 02/02/2023 | Bond Future | 11.05      | Call      |           | 786.48000          | 0.78648            | 434,110           | 15.34      | 0.00                  | 0                |               |
| R2037                     | On | 02/02/2023 | Bond Future | 11.05      | Put       |           | 567.29000          | 0.56729            | 907,300           | 15.34      | 0.00                  | 0                |               |
| R2037                     | On | 02/02/2023 | Bond Future | 11.10      | Call      |           | 967.54000          | 0.96754            | 564,650           | 15.43      | 0.00                  | 0                | 51            |
| R2037                     | On | 02/02/2023 | Bond Future | 11.10      | Put       |           | 444.48000          | 0.44448            | 733,970           | 15.43      | 0.00                  | 0                |               |
| R2037                     | On | 02/02/2023 | Bond Future | 11.97      | Call      |           | 5,555.97000        | 5.55597            | 4,864,300         | 17.00      | 0.00                  | 0                |               |
| R2037                     | On | 02/02/2023 | Bond Future | 11.97      | Put       |           | 0.54000            | 0.00054            | 1,250             | 17.00      | 0.00                  | 0                | 51            |
| R2037                     | On | 02/02/2023 | Bond Future | 11.03      | Call      |           | 719.77000          | 0.71977            | 387,980           | 15.30      | 0.00                  | 0                |               |
| R2037                     | On | 02/02/2023 | Bond Future | 11.03      | Put       |           | 622.59000          | 0.62259            | 983,180           | 15.30      | 0.00                  | 0                |               |
| R2037                     | On | 02/02/2023 | Bond Future | 11.04      | Call      |           | 752.71000          | 0.75271            | 410,610           | 15.32      | 0.00                  | 0                |               |
| R2037                     | On | 02/02/2023 | Bond Future | 11.04      | Put       |           | 594.49000          | 0.59449            | 944,770           | 15.32      | 0.00                  | 0                |               |
| R2037                     | On | 04/05/2023 | Bond Future | 11.94      | Call      |           | 5,829.07000        | 5.82907            | 5,367,570         | 17.72      | 0.00                  | 0                |               |
| R2037                     | On | 04/05/2023 | Bond Future | 11.94      | Put       |           | 1,131.69000        | 1.13169            | 1,387,860         | 17.72      | 0.00                  | 0                | 71            |
| R2037                     | On | 04/05/2023 | Bond Future | 11.03      | Call      |           | 2,459.58000        | 2.45958            | 2,207,940         | 16.25      | 0.00                  | 0                | 41            |
| R2037                     | On | 04/05/2023 | Bond Future | 11.03      | Put       |           | 3,028.02000        | 3.02802            | 3,494,050         | 16.25      | 0.00                  | 0                |               |
| R2037                     | On | 04/05/2023 | Bond Future | 11.30      | Call      |           | 3,334.93000        | 3.33493            | 3,019,430         | 16.68      | 0.00                  | 0                |               |
| R2037                     | On | 04/05/2023 | Bond Future | 11.30      | Put       |           | 2,287.27000        | 2.28727            | 2,689,440         | 16.68      | 0.00                  | 0                |               |
| R2037                     | On | 04/05/2023 | Bond Future | 11.31      | Call      |           | 3,369.78000        | 3.36978            | 3,051,970         | 16.70      | 0.00                  | 0                |               |
| R2037                     | On | 04/05/2023 | Bond Future | 11.31      | Put       |           | 2,263.16000        | 2.26316            | 2,663,020         | 16.70      | 0.00                  | 0                |               |
| R2037                     | On | 04/05/2023 | Bond Future | 10.95      | Call      |           | 2,226.24000        | 2.22624            | 1,992,750         | 16.12      | 0.00                  | 0                | 71            |
| R2037                     | On | 04/05/2023 | Bond Future | 10.95      | Put       |           | 3,282.59000        | 3.28259            | 3,766,770         | 16.12      | 0.00                  | 0                |               |
| R2037                     | On | 04/05/2023 | Bond Future | 11.78      | Put       |           | 1,355.09000        | 1.35509            | 1,644,910         | 17.46      | 0.00                  | 0                |               |
| R2037                     | On | 04/05/2023 | Bond Future | 13.73      | Call      |           | 13,805.38000       | 13.80538           | 13,116,140        | 19.37      | 0.00                  | 0                |               |
| R2037                     | On | 04/05/2023 | Bond Future | 13.73      | Put       |           | 112.70000          | 0.11270            | 141,130           | 19.37      | 0.00                  | 0                | 41            |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Opt Intere     |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R2037                     | On | 04/05/2023 | Bond Future | 11.32      | Call      |           | 3,404.79000        | 3.40479            | 3,084,510         | 16.72      | 0.00                  | 0                |                |
| R2037                     | On | 04/05/2023 | Bond Future | 11.32      | Put       |           | 2,239.27000        | 2.23927            | 2,636,660         | 16.72      | 0.00                  | 0                |                |
| R2037                     | On | 04/05/2023 | Bond Future | 11.78      | Call      |           | 5,163.18000        | 5.16318            | 4,735,330         | 17.46      | 0.00                  | 0                | 46             |
| R2037                     | On | 03/08/2023 | Bond Future | 10.30      | Call      |           | 1,583.71000        | 1.58371            | 1,411,860         | 15.93      | 2,541,348.00          | 1,800            | 1,800          |
| R2037                     | On | 03/08/2023 | Bond Future | 10.30      | Put       |           | 7,323.97000        | 7.32397            | 7,948,640         | 15.93      | 0.00                  | 0                |                |
| R2037                     | On | 03/08/2023 | Bond Future | 11.00      | Call      |           | 3,161.40000        | 3.16140            | 2,916,210         | 16.64      | 5,249,178.00          | 1,800            | 1,800          |
| R2037                     | On | 03/08/2023 | Bond Future | 11.00      | Put       |           | 4,503.25000        | 4.50325            | 5,054,580         | 16.64      | 0.00                  | 0                |                |
| R2037                     | On | 03/08/2023 | Bond Future | 12.12      | Call      |           | 7,010.49000        | 7.01049            | 6,566,090         | 18.21      | 0.00                  | 0                |                |
| R2037                     | On | 03/08/2023 | Bond Future | 12.12      | Put       |           | 1,959.42000        | 1.95942            | 2,311,540         | 18.21      | 0.00                  | 0                |                |
| R2037                     | On | 03/08/2023 | Bond Future | 12.13      | Call      |           | 7,049.38000        | 7.04938            | 6,603,450         | 18.23      | 0.00                  | 0                |                |
| R2037                     | On | 03/08/2023 | Bond Future | 12.13      | Put       |           | 1,944.54000        | 1.94454            | 2,295,130         | 18.23      | 0.00                  | 0                |                |
| R2037                     | On | 03/08/2023 | Bond Future | 12.14      | Call      |           | 7,088.52000        | 7.08852            | 6,640,660         | 18.24      | 0.00                  | 0                |                |
| R2037                     | On | 03/08/2023 | Bond Future | 12.14      | Put       |           | 1,929.97000        | 1.92997            | 2,278,630         | 18.24      | 0.00                  | 0                |                |
| R2037                     | On | 02/11/2023 | Bond Future | 11.56      | Call      |           | 5,301.39000        | 5.30139            | 4,917,140         | 16.35      | 0.00                  | 0                |                |
| R2037                     | On | 02/11/2023 | Bond Future | 11.56      | Put       |           | 3,885.20000        | 3.88520            | 4,437,540         | 16.35      | 0.00                  | 0                |                |
| R2037                     | On | 02/11/2023 | Bond Future | 11.57      | Call      |           | 5,334.17000        | 5.33417            | 4,948,270         | 16.36      | 0.00                  | 0                |                |
| R2037                     | On | 02/11/2023 | Bond Future | 11.57      | Put       |           | 3,861.27000        | 3.86127            | 4,411,960         | 16.36      | 0.00                  | 0                |                |
| R2037                     | On | 02/11/2023 | Bond Future | 11.55      | Call      |           | 5,268.40000        | 5.26840            | 4,886,080         | 16.34      | 0.00                  | 0                |                |
| R2037                     | On | 02/11/2023 | Bond Future | 11.55      | Put       |           | 3,908.98000        | 3.90898            | 4,463,250         | 16.34      | 0.00                  | 0                |                |
| R2037                     | On | 01/02/2024 | Bond Future | 12.31      | Call      |           | 7,886.35000        | 7.88635            | 7,559,720         | 17.39      | 0.00                  | 0                |                |
| R2037                     | On | 01/02/2024 | Bond Future | 12.31      | Put       |           | 3,122.72000        | 3.12272            | 3,707,660         | 17.39      | 0.00                  | 0                |                |
| R2037                     | On | 01/02/2024 | Bond Future | 12.32      | Call      |           | 7,921.85000        | 7.92185            | 7,593,490         | 17.40      | 0.00                  | 0                |                |
| R2037                     | On | 01/02/2024 | Bond Future | 12.32      | Put       |           | 3,106.02000        | 3.10602            | 3,689,230         | 17.40      | 0.00                  | 0                |                |
| R2037                     | On | 01/02/2024 | Bond Future | 12.33      | Call      |           | 7,957.10000        | 7.95710            | 7,627,000         | 17.41      | 0.00                  | 0                |                |
| R2037                     | On | 01/02/2024 | Bond Future | 12.33      | Put       |           | 3,089.12000        | 3.08912            | 3,670,590         | 17.41      | 0.00                  | 0                |                |
| <b>Total R2037 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>7,790,526.00</b>   | <b>3,600</b>     | <b>7,360</b>   |
| <b>Total For R2037</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>232,784,879.60</b> | <b>6,326</b>     | <b>177,630</b> |
| R2040                     | On | 02/02/2023 | Bond Future |            |           | 11.26784  | 83.17162           | 11.16898           | 83.81710          | 16.33      | 140,809,552.66        | 1,693            | 86,200         |
| R2040                     | On | 04/05/2023 | Bond Future |            |           | 11.38224  | 84.76054           | 11.27786           | 85.43060          | 17.35      | 144,347,199.62        | 1,703            | 48,700         |
| R2040                     | On | 03/08/2023 | Bond Future |            |           | 11.49627  | 81.91857           | 11.37758           | 82.66769          | 18.24      | 0.00                  | 0                | 91,600         |
| R2040                     | On | 02/11/2023 | Bond Future |            |           | 11.60965  | 83.51105           | 11.46642           | 84.40125          | 17.21      | 0.00                  | 0                | 8              |
| R2040                     | On | 01/02/2024 | Bond Future |            |           | 11.72980  | 80.63546           | 11.58830           | 81.49891          | 17.83      | 0.00                  | 0                |                |
| <b>Total R2040 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>285,156,752.28</b> | <b>3,396</b>     | <b>226,700</b> |
| R2040                     | On | 02/02/2023 | Bond Future | 10.18      | Call      |           | 0.02000            | 0.00002            | 0,000             | 15.23      | 0.00                  | 0                |                |
| R2040                     | On | 02/02/2023 | Bond Future | 10.18      | Put       |           | 6,908.71000        | 6.90871            | 7,554,170         | 15.23      | 0.00                  | 0                |                |
| R2040                     | On | 02/02/2023 | Bond Future | 12.27      | Put       |           | 0.21000            | 0.00021            | 0,270             | 18.29      | 0.00                  | 0                | 38             |
| R2040                     | On | 02/02/2023 | Bond Future | 11.12      | Call      |           | 588.03000          | 0.58803            | 310,000           | 16.09      | 0.00                  | 0                |                |
| R2040                     | On | 02/02/2023 | Bond Future | 12.07      | Put       |           | 1.42000            | 0.00142            | 2,100             | 17.91      | 0.00                  | 0                | 56             |
| R2040                     | On | 02/02/2023 | Bond Future | 10.96      | Call      |           | 235.44000          | 0.23544            | 96,910            | 15.80      | 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 Interr |
|------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2040            | On | 02/02/2023 | Bond Future | 10.93      | Put       |           | 1,785.39000        | 1.78539            | 2,313,500         | 15.75      | 0.00  | 0                |            |
| R2040            | On | 02/02/2023 | Bond Future | 12.24      | Call      |           | 6,597.95000        | 6.59795            | 5,952,570         | 18.23      | 0.00  | 0                |            |
| R2040            | On | 02/02/2023 | Bond Future | 12.24      | Put       |           | 0.28000            | 0.00028            | 0,380             | 18.23      | 0.00  | 0                |            |
| R2040            | On | 02/02/2023 | Bond Future | 12.27      | Call      |           | 6,770.73000        | 6.77073            | 6,125,310         | 18.29      | 0.00  | 0                |            |
| R2040            | On | 02/02/2023 | Bond Future | 11.11      | Call      |           | 559.43000          | 0.55943            | 290,970           | 16.07      | 0.00  | 0                |            |
| R2040            | On | 02/02/2023 | Bond Future | 11.11      | Put       |           | 948.26000          | 0.94826            | 1,325,280         | 16.07      | 0.00  | 0                |            |
| R2040            | On | 02/02/2023 | Bond Future | 11.12      | Put       |           | 910.74000          | 0.91074            | 1,278,190         | 16.09      | 0.00  | 0                |            |
| R2040            | On | 02/02/2023 | Bond Future | 11.19      | Call      |           | 813.08000          | 0.81308            | 467,700           | 16.22      | 0.00  | 0                | 56         |
| R2040            | On | 02/02/2023 | Bond Future | 11.19      | Put       |           | 675.18000          | 0.67518            | 975,280           | 16.22      | 0.00  | 0                |            |
| R2040            | On | 02/02/2023 | Bond Future | 12.07      | Call      |           | 5,607.82000        | 5.60782            | 4,963,020         | 17.91      | 0.00  | 0                |            |
| R2040            | On | 02/02/2023 | Bond Future | 10.21      | Call      |           | 0.03000            | 0.00003            | 0,000             | 15.11      | 0.00  | 0                | 36         |
| R2040            | On | 02/02/2023 | Bond Future | 10.21      | Put       |           | 6,686.45000        | 6.68645            | 7,331,900         | 15.11      | 0.00  | 0                |            |
| R2040            | On | 02/02/2023 | Bond Future | 10.93      | Call      |           | 192.37000          | 0.19237            | 75,000            | 15.75      | 0.00  | 0                |            |
| R2040            | On | 02/02/2023 | Bond Future | 10.96      | Put       |           | 1,625.91000        | 1.62591            | 2,132,860         | 15.80      | 0.00  | 0                |            |
| R2040            | On | 02/02/2023 | Bond Future | 11.10      | Call      |           | 531.78000          | 0.53178            | 272,820           | 16.05      | 0.00  | 0                |            |
| R2040            | On | 02/02/2023 | Bond Future | 11.10      | Put       |           | 986.82000          | 0.98682            | 1,373,340         | 16.05      | 0.00  | 0                |            |
| R2040            | On | 04/05/2023 | Bond Future | 11.42      | Call      |           | 3,466.82000        | 3.46682            | 3,192,800         | 17.65      | 0.00  | 0                |            |
| R2040            | On | 04/05/2023 | Bond Future | 10.92      | Call      |           | 1,880.86000        | 1.88086            | 1,708,600         | 16.82      | 0.00  | 0                | 36         |
| R2040            | On | 04/05/2023 | Bond Future | 12.05      | Put       |           | 1,288.51000        | 1.28851            | 1,549,950         | 18.75      | 0.00  | 0                | 66         |
| R2040            | On | 04/05/2023 | Bond Future | 12.78      | Call      |           | 9,444.93000        | 9.44493            | 8,917,560         | 19.98      | 0.00  | 0                |            |
| R2040            | On | 04/05/2023 | Bond Future | 12.78      | Put       |           | 561.75000          | 0.56175            | 704,440           | 19.98      | 0.00  | 0                | 36         |
| R2040            | On | 04/05/2023 | Bond Future | 11.41      | Call      |           | 3,430.41000        | 3.43041            | 3,158,530         | 17.63      | 0.00  | 0                |            |
| R2040            | On | 04/05/2023 | Bond Future | 11.41      | Put       |           | 2,583.56000        | 2.58356            | 2,981,740         | 17.63      | 0.00  | 0                |            |
| R2040            | On | 04/05/2023 | Bond Future | 10.17      | Put       |           | 8,209.01000        | 8.20901            | 8,793,980         | 15.95      | 0.00  | 0                |            |
| R2040            | On | 04/05/2023 | Bond Future | 11.42      | Put       |           | 2,556.42000        | 2.55642            | 2,952,460         | 17.65      | 0.00  | 0                |            |
| R2040            | On | 04/05/2023 | Bond Future | 11.43      | Call      |           | 3,503.57000        | 3.50357            | 3,227,400         | 17.67      | 0.00  | 0                |            |
| R2040            | On | 04/05/2023 | Bond Future | 11.43      | Put       |           | 2,529.71000        | 2.52971            | 2,923,600         | 17.67      | 0.00  | 0                |            |
| R2040            | On | 04/05/2023 | Bond Future | 10.73      | Call      |           | 1,422.57000        | 1.42257            | 1,280,690         | 16.54      | 0.00  | 0                | 46         |
| R2040            | On | 04/05/2023 | Bond Future | 10.73      | Put       |           | 5,082.01000        | 5.08201            | 5,610,190         | 16.54      | 0.00  | 0                |            |
| R2040            | On | 04/05/2023 | Bond Future | 11.48      | Put       |           | 2,399.57000        | 2.39957            | 2,782,540         | 17.76      | 0.00  | 0                |            |
| R2040            | On | 04/05/2023 | Bond Future | 12.05      | Call      |           | 6,052.28000        | 6.05228            | 5,643,660         | 18.75      | 0.00  | 0                |            |
| R2040            | On | 04/05/2023 | Bond Future | 10.92      | Put       |           | 4,243.49000        | 4.24349            | 4,741,290         | 16.82      | 0.00  | 0                |            |
| R2040            | On | 04/05/2023 | Bond Future | 11.03      | Call      |           | 2,182.78000        | 2.18278            | 1,991,380         | 16.99      | 0.00  | 0                | 66         |
| R2040            | On | 04/05/2023 | Bond Future | 11.03      | Put       |           | 3,808.23000        | 3.80823            | 4,286,890         | 16.99      | 0.00  | 0                |            |
| R2040            | On | 04/05/2023 | Bond Future | 10.17      | Call      |           | 546.81000          | 0.54681            | 461,720           | 15.95      | 0.00  | 0                | 36         |
| R2040            | On | 04/05/2023 | Bond Future | 13.45      | Call      |           | 12,627.13000       | 12.62713           | 12,014,180        | 20.76      | 0.00  | 0                |            |
| R2040            | On | 04/05/2023 | Bond Future | 13.45      | Put       |           | 259.91000          | 0.25991            | 317,020           | 20.76      | 0.00  | 0                | 46         |
| R2040            | On | 04/05/2023 | Bond Future | 11.48      | Call      |           | 3,689.61000        | 3.68961            | 3,402,520         | 17.76      | 0.00  | 0                | 46         |
| R2040            | On | 03/08/2023 | Bond Future | 12.22      | Call      |           | 7,391.04000        | 7.39104            | 6,921,570         | 19.34      | 0.00  | 0                |            |
| R2040            | On | 03/08/2023 | Bond Future | 12.22      | Put       |           | 2,295.30000        | 2.29530            | 2,574,950         | 19.34      | 0.00  | 0                |            |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Opt Interr    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2040                     | On | 03/08/2023 | Bond Future | 12.23      | Call      |           | 7,431.76000        | 7.43176            | 6,960,820         | 19.36      | 0.00                  | 0                |               |
| R2040                     | On | 03/08/2023 | Bond Future | 12.23      | Put       |           | 2,278.52000        | 2.27852            | 2,556,700         | 19.36      | 0.00                  | 0                |               |
| R2040                     | On | 03/08/2023 | Bond Future | 12.21      | Call      |           | 7,350.17000        | 7.35017            | 6,882,170         | 19.33      | 0.00                  | 0                |               |
| R2040                     | On | 03/08/2023 | Bond Future | 12.21      | Put       |           | 2,311.99000        | 2.31199            | 2,593,110         | 19.33      | 0.00                  | 0                |               |
| R2040                     | On | 02/11/2023 | Bond Future | 11.58      | Put       |           | 4,570.04000        | 4.57004            | 5,134,530         | 17.31      | 0.00                  | 0                |               |
| R2040                     | On | 02/11/2023 | Bond Future | 11.59      | Call      |           | 5,311.27000        | 5.31127            | 4,984,000         | 17.32      | 0.00                  | 0                |               |
| R2040                     | On | 02/11/2023 | Bond Future | 11.59      | Put       |           | 4,542.31000        | 4.54231            | 5,105,240         | 17.32      | 0.00                  | 0                |               |
| R2040                     | On | 02/11/2023 | Bond Future | 11.60      | Call      |           | 5,345.13000        | 5.34513            | 5,016,320         | 17.33      | 0.00                  | 0                |               |
| R2040                     | On | 02/11/2023 | Bond Future | 11.60      | Put       |           | 4,514.44000        | 4.51444            | 5,075,830         | 17.33      | 0.00                  | 0                |               |
| R2040                     | On | 02/11/2023 | Bond Future | 11.58      | Call      |           | 5,277.19000        | 5.27719            | 4,951,480         | 17.31      | 0.00                  | 0                |               |
| R2040                     | On | 01/02/2024 | Bond Future | 12.33      | Call      |           | 8,112.29000        | 8.11229            | 7,869,800         | 18.82      | 0.00                  | 0                |               |
| R2040                     | On | 01/02/2024 | Bond Future | 12.33      | Put       |           | 3,739.83000        | 3.73983            | 4,360,790         | 18.82      | 0.00                  | 0                |               |
| R2040                     | On | 01/02/2024 | Bond Future | 12.34      | Call      |           | 8,149.05000        | 8.14905            | 7,905,190         | 18.83      | 0.00                  | 0                |               |
| R2040                     | On | 01/02/2024 | Bond Future | 12.34      | Put       |           | 3,720.16000        | 3.72016            | 4,339,750         | 18.83      | 0.00                  | 0                |               |
| R2040                     | On | 01/02/2024 | Bond Future | 12.35      | Call      |           | 8,185.86000        | 8.18586            | 7,940,310         | 18.84      | 0.00                  | 0                |               |
| R2040                     | On | 01/02/2024 | Bond Future | 12.35      | Put       |           | 3,700.60000        | 3.70060            | 4,318,500         | 18.84      | 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>285,156,752.28</b> | <b>3,396</b>     | <b>232,98</b> |
| R2044                     | On | 02/02/2023 | Bond Future |            |           | 11.34255  | 79.56604           | 11.22859           | 80.32159          | 17.47      | 153,164,627.00        | 1,925            | 35,98         |
| R2044                     | On | 04/05/2023 | Bond Future |            |           | 11.45260  | 81.08615           | 11.33279           | 81.86775          | 18.58      | 156,090,838.75        | 1,925            | 54,58         |
| R2044                     | On | 03/08/2023 | Bond Future |            |           | 11.56215  | 78.29719           | 11.42818           | 79.15726          | 19.57      | 0.00                  | 0                | 21,47         |
| R2044                     | On | 02/11/2023 | Bond Future |            |           | 11.67072  | 79.81925           | 11.51300           | 80.81730          | 18.47      | 0.00                  | 0                |               |
| R2044                     | On | 01/02/2024 | Bond Future |            |           | 11.78547  | 76.99672           | 11.62864           | 77.97195          | 19.17      | 0.00                  | 0                |               |
| <b>Total R2044 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>309,255,465.75</b> | <b>3,850</b>     | <b>112,02</b> |
| R2044                     | On | 02/02/2023 | Bond Future | 11.00      | Put       |           | 1,753.69000        | 1.75369            | 2,385,220         | 16.98      | 0.00                  | 0                |               |
| R2044                     | On | 02/02/2023 | Bond Future | 11.75      | Call      |           | 3,394.40000        | 3.39440            | 2,674,040         | 18.49      | 0.00                  | 0                |               |
| R2044                     | On | 02/02/2023 | Bond Future | 11.75      | Put       |           | 32.08000           | 0.03208            | 67,270            | 18.49      | 0.00                  | 0                | 2,50          |
| R2044                     | On | 02/02/2023 | Bond Future | 11.90      | Call      |           | 4,295.90000        | 4.29590            | 3,552,250         | 18.80      | 0.00                  | 0                |               |
| R2044                     | On | 02/02/2023 | Bond Future | 11.90      | Put       |           | 9.76000            | 0.00976            | 21,660            | 18.80      | 0.00                  | 0                |               |
| R2044                     | On | 02/02/2023 | Bond Future | 12.00      | Call      |           | 4,895.83000        | 4.89583            | 4,145,600         | 19.01      | 0.00                  | 0                |               |
| R2044                     | On | 02/02/2023 | Bond Future | 12.00      | Put       |           | 4.15000            | 0.00415            | 9,470             | 19.01      | 0.00                  | 0                | 4,00          |
| R2044                     | On | 02/02/2023 | Bond Future | 11.16      | Call      |           | 530.51000          | 0.53051            | 260,870           | 17.29      | 0.00                  | 0                |               |
| R2044                     | On | 02/02/2023 | Bond Future | 11.16      | Put       |           | 991.01000          | 0.99101            | 1,476,920         | 17.29      | 0.00                  | 0                |               |
| R2044                     | On | 02/02/2023 | Bond Future | 11.20      | Call      |           | 648.26000          | 0.64826            | 335,740           | 17.37      | 0.00                  | 0                |               |
| R2044                     | On | 02/02/2023 | Bond Future | 11.20      | Put       |           | 839.68000          | 0.83968            | 1,282,710         | 17.37      | 0.00                  | 0                |               |
| R2044                     | On | 02/02/2023 | Bond Future | 11.70      | Call      |           | 3,096.65000        | 3.09665            | 2,389,880         | 18.39      | 0.00                  | 0                | 1,70          |
| R2044                     | On | 02/02/2023 | Bond Future | 11.70      | Put       |           | 46.47000           | 0.04647            | 95,250            | 18.39      | 0.00                  | 0                |               |
| R2044                     | On | 02/02/2023 | Bond Future | 11.10      | Call      |           | 381.41000          | 0.38141            | 172,390           | 17.18      | 0.00                  | 0                | 1,70          |
| R2044                     | On | 02/02/2023 | Bond Future | 11.10      | Put       |           | 1,248.35000        | 1.24835            | 1,794,880         | 17.18      | 0.00                  | 0                |               |

| Contract Details |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2044            | On | 02/02/2023 | Bond Future | 11.14      | Call      |           | 477.16000          | 0.47716            | 228,340           | 17.25      | 0.00  | 0                |            |
| R2044            | On | 02/02/2023 | Bond Future | 11.14      | Put       |           | 1,072.77000        | 1.07277            | 1,579,500         | 17.25      | 0.00  | 0                |            |
| R2044            | On | 02/02/2023 | Bond Future | 11.15      | Call      |           | 503.40000          | 0.50340            | 244,230           | 17.27      | 0.00  | 0                |            |
| R2044            | On | 02/02/2023 | Bond Future | 10.30      | Call      |           | 0.06000            | 0.00006            | 0,000             | 16.17      | 0.00  | 0                |            |
| R2044            | On | 02/02/2023 | Bond Future | 10.30      | Put       |           | 6,624.64000        | 6.62464            | 7,380,130         | 16.17      | 0.00  | 0                |            |
| R2044            | On | 02/02/2023 | Bond Future | 10.75      | Call      |           | 24.06000           | 0.02406            | 5,440             | 16.52      | 0.00  | 0                | 2,50       |
| R2044            | On | 02/02/2023 | Bond Future | 10.75      | Put       |           | 3,330.66000        | 3.33066            | 4,067,590         | 16.52      | 0.00  | 0                |            |
| R2044            | On | 02/02/2023 | Bond Future | 11.00      | Call      |           | 201.80000          | 0.20180            | 77,780            | 16.98      | 0.00  | 0                | 2,50       |
| R2044            | On | 02/02/2023 | Bond Future | 11.15      | Put       |           | 1,031.41000        | 1.03141            | 1,527,790         | 17.27      | 0.00  | 0                |            |
| R2044            | On | 04/05/2023 | Bond Future | 11.43      | Call      |           | 3,396.18000        | 3.39618            | 3,082,720         | 18.91      | 0.00  | 0                |            |
| R2044            | On | 04/05/2023 | Bond Future | 11.43      | Put       |           | 2,761.04000        | 2.76104            | 3,229,180         | 18.91      | 0.00  | 0                |            |
| R2044            | On | 04/05/2023 | Bond Future | 12.25      | Put       |           | 1,146.05000        | 1.14605            | 1,419,090         | 20.45      | 0.00  | 0                | 1,50       |
| R2044            | On | 04/05/2023 | Bond Future | 11.41      | Call      |           | 3,323.74000        | 3.32374            | 3,015,460         | 18.88      | 0.00  | 0                |            |
| R2044            | On | 04/05/2023 | Bond Future | 11.41      | Put       |           | 2,818.59000        | 2.81859            | 3,291,910         | 18.88      | 0.00  | 0                |            |
| R2044            | On | 04/05/2023 | Bond Future | 11.42      | Call      |           | 3,359.87000        | 3.35987            | 3,048,920         | 18.89      | 0.00  | 0                |            |
| R2044            | On | 04/05/2023 | Bond Future | 11.42      | Put       |           | 2,789.68000        | 2.78968            | 3,260,330         | 18.89      | 0.00  | 0                |            |
| R2044            | On | 04/05/2023 | Bond Future | 11.75      | Call      |           | 4,638.36000        | 4.63836            | 4,244,990         | 19.51      | 0.00  | 0                |            |
| R2044            | On | 04/05/2023 | Bond Future | 11.75      | Put       |           | 1,970.78000        | 1.97078            | 2,359,010         | 19.51      | 0.00  | 0                | 4,10       |
| R2044            | On | 04/05/2023 | Bond Future | 12.00      | Call      |           | 5,701.53000        | 5.70153            | 5,247,150         | 19.98      | 0.00  | 0                |            |
| R2044            | On | 04/05/2023 | Bond Future | 12.00      | Put       |           | 1,506.13000        | 1.50613            | 1,833,350         | 19.98      | 0.00  | 0                | 4,10       |
| R2044            | On | 04/05/2023 | Bond Future | 12.25      | Call      |           | 6,818.97000        | 6.81897            | 6,310,410         | 20.45      | 0.00  | 0                |            |
| R2044            | On | 03/08/2023 | Bond Future | 12.17      | Call      |           | 7,131.27000        | 7.13127            | 6,615,290         | 20.67      | 0.00  | 0                |            |
| R2044            | On | 03/08/2023 | Bond Future | 12.17      | Put       |           | 2,557.57000        | 2.55757            | 2,901,660         | 20.67      | 0.00  | 0                |            |
| R2044            | On | 03/08/2023 | Bond Future | 12.15      | Call      |           | 7,050.49000        | 7.05049            | 6,537,980         | 20.63      | 0.00  | 0                |            |
| R2044            | On | 03/08/2023 | Bond Future | 12.15      | Put       |           | 2,594.25000        | 2.59425            | 2,941,810         | 20.63      | 0.00  | 0                |            |
| R2044            | On | 03/08/2023 | Bond Future | 12.16      | Call      |           | 7,090.85000        | 7.09085            | 6,576,610         | 20.65      | 0.00  | 0                |            |
| R2044            | On | 03/08/2023 | Bond Future | 12.16      | Put       |           | 2,575.84000        | 2.57584            | 2,921,670         | 20.65      | 0.00  | 0                |            |
| R2044            | On | 02/11/2023 | Bond Future | 11.56      | Put       |           | 4,896.60000        | 4.89660            | 5,538,520         | 18.55      | 0.00  | 0                |            |
| R2044            | On | 02/11/2023 | Bond Future | 11.57      | Call      |           | 5,230.31000        | 5.23031            | 4,872,120         | 18.57      | 0.00  | 0                |            |
| R2044            | On | 02/11/2023 | Bond Future | 11.57      | Put       |           | 4,867.18000        | 4.86718            | 5,507,040         | 18.57      | 0.00  | 0                |            |
| R2044            | On | 02/11/2023 | Bond Future | 11.55      | Call      |           | 5,162.24000        | 5.16224            | 4,807,870         | 18.54      | 0.00  | 0                |            |
| R2044            | On | 02/11/2023 | Bond Future | 11.55      | Put       |           | 4,926.20000        | 4.92620            | 5,569,880         | 18.54      | 0.00  | 0                |            |
| R2044            | On | 02/11/2023 | Bond Future | 11.56      | Call      |           | 5,196.23000        | 5.19623            | 4,840,100         | 18.55      | 0.00  | 0                |            |
| R2044            | On | 01/02/2024 | Bond Future | 12.28      | Call      |           | 7,969.12000        | 7.96912            | 7,592,250         | 19.83      | 0.00  | 0                |            |
| R2044            | On | 01/02/2024 | Bond Future | 12.28      | Put       |           | 4,047.59000        | 4.04759            | 4,645,950         | 19.83      | 0.00  | 0                |            |
| R2044            | On | 01/02/2024 | Bond Future | 12.29      | Call      |           | 8,005.76000        | 8.00576            | 7,627,150         | 19.84      | 0.00  | 0                |            |
| R2044            | On | 01/02/2024 | Bond Future | 12.29      | Put       |           | 4,026.60000        | 4.02660            | 4,623,220         | 19.84      | 0.00  | 0                |            |
| R2044            | On | 01/02/2024 | Bond Future | 12.27      | Call      |           | 7,932.22000        | 7.93222            | 7,557,390         | 19.82      | 0.00  | 0                |            |
| R2044            | On | 01/02/2024 | Bond Future | 12.27      | Put       |           | 4,068.40000        | 4.06840            | 4,668,800         | 19.82      | 0.00  | 0                |            |



| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| <b>Total R2044 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>24,63</b>  |
| <b>Total For R2044</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>309,255,465.75</b> | <b>3,850</b>     | <b>136,68</b> |
| R2048                     | On | 02/02/2023 | Bond Future |        |            | 11.20697  | 83.35794  | 11.09793           | 84.11135           |                   | 17.23      | 156,712,927.20        | 1,880            | 54,43         |
| R2048                     | On | 04/05/2023 | Bond Future |        |            | 11.30794  | 80.49210  | 11.19335           | 81.27170           |                   | 19.34      | 151,325,148.00        | 1,880            | 247,58        |
| R2048                     | On | 03/08/2023 | Bond Future |        |            | 11.40888  | 82.03654  | 11.28080           | 82.89482           |                   | 19.32      | 0.00                  | 0                |               |
| R2048                     | On | 02/11/2023 | Bond Future |        |            | 11.51032  | 79.21218  | 11.35949           | 80.20884           |                   | 19.19      | 0.00                  | 0                |               |
| R2048                     | On | 01/02/2024 | Bond Future |        |            | 11.61485  | 80.79509  | 11.46510           | 81.76843           |                   | 17.91      | 0.00                  | 0                | 13,00         |
| <b>Total R2048 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>308,038,075.20</b> | <b>3,760</b>     | <b>315,03</b> |
| R2048                     | On | 02/02/2023 | Bond Future | 10.40  | Call       |           |           | 1.68000            | 0.00168            | 0,230             | 16.16      | 0.00                  | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 10.40  | Put        |           |           | 5,131.48000        | 5.13148            | 5,883,440         | 16.16      | 0.00                  | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.00  | Call       |           |           | 473.65000          | 0.47365            | 232,980           | 17.23      | 0.00                  | 0                | 2,90          |
| R2048                     | On | 02/02/2023 | Bond Future | 11.00  | Put        |           |           | 1,160.94000        | 1.16094            | 1,673,680         | 17.23      | 0.00                  | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.06  | Call       |           |           | 647.08000          | 0.64708            | 343,260           | 17.35      | 0.00                  | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.07  | Put        |           |           | 874.32000          | 0.87432            | 1,313,080         | 17.37      | 0.00                  | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.08  | Call       |           |           | 712.55000          | 0.71255            | 387,010           | 17.39      | 0.00                  | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.08  | Put        |           |           | 837.63000          | 0.83763            | 1,265,500         | 17.39      | 0.00                  | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.10  | Call       |           |           | 781.89000          | 0.78189            | 434,420           | 17.43      | 0.00                  | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.10  | Put        |           |           | 767.47000          | 0.76747            | 1,173,410         | 17.43      | 0.00                  | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.06  | Put        |           |           | 912.08000          | 0.91208            | 1,361,670         | 17.35      | 0.00                  | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.60  | Call       |           |           | 3,408.85000        | 3.40885            | 2,695,480         | 18.44      | 0.00                  | 0                | 2,90          |
| R2048                     | On | 02/02/2023 | Bond Future | 11.60  | Put        |           |           | 39.54000           | 0.03954            | 79,580            | 18.44      | 0.00                  | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.70  | Call       |           |           | 4,029.34000        | 4.02934            | 3,296,100         | 18.64      | 0.00                  | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.70  | Put        |           |           | 18.46000           | 0.01846            | 38,630            | 18.64      | 0.00                  | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.07  | Call       |           |           | 679.34000          | 0.67934            | 364,690           | 17.37      | 0.00                  | 0                |               |
| R2048                     | On | 04/05/2023 | Bond Future | 11.34  | Call       |           |           | 3,728.92000        | 3.72892            | 3,333,520         | 19.51      | 0.00                  | 0                |               |
| R2048                     | On | 04/05/2023 | Bond Future | 11.34  | Put        |           |           | 2,733.58000        | 2.73358            | 3,117,780         | 19.51      | 0.00                  | 0                |               |
| R2048                     | On | 04/05/2023 | Bond Future | 11.35  | Call       |           |           | 3,767.70000        | 3.76770            | 3,369,670         | 19.53      | 0.00                  | 0                |               |
| R2048                     | On | 04/05/2023 | Bond Future | 11.35  | Put        |           |           | 2,705.27000        | 2.70527            | 3,086,840         | 19.53      | 0.00                  | 0                |               |
| R2048                     | On | 04/05/2023 | Bond Future | 11.33  | Call       |           |           | 3,690.31000        | 3.69031            | 3,297,540         | 19.49      | 0.00                  | 0                |               |
| R2048                     | On | 04/05/2023 | Bond Future | 11.33  | Put        |           |           | 2,762.15000        | 2.76215            | 3,148,980         | 19.49      | 0.00                  | 0                |               |
| R2048                     | On | 03/08/2023 | Bond Future | 12.09  | Put        |           |           | 2,452.20000        | 2.45220            | 2,881,040         | 20.68      | 0.00                  | 0                |               |
| R2048                     | On | 03/08/2023 | Bond Future | 12.10  | Call       |           |           | 7,655.98000        | 7.65598            | 7,224,400         | 20.69      | 0.00                  | 0                |               |
| R2048                     | On | 03/08/2023 | Bond Future | 12.10  | Put        |           |           | 2,434.60000        | 2.43460            | 2,861,300         | 20.69      | 0.00                  | 0                |               |
| R2048                     | On | 03/08/2023 | Bond Future | 12.11  | Call       |           |           | 7,698.27000        | 7.69827            | 7,264,770         | 20.71      | 0.00                  | 0                |               |
| R2048                     | On | 03/08/2023 | Bond Future | 12.11  | Put        |           |           | 2,416.92000        | 2.41692            | 2,841,700         | 20.71      | 0.00                  | 0                |               |
| R2048                     | On | 03/08/2023 | Bond Future | 12.09  | Call       |           |           | 7,613.52000        | 7.61352            | 7,184,080         | 20.68      | 0.00                  | 0                |               |
| R2048                     | On | 02/11/2023 | Bond Future | 11.48  | Call       |           |           | 5,646.59000        | 5.64659            | 5,196,480         | 19.16      | 0.00                  | 0                |               |
| R2048                     | On | 02/11/2023 | Bond Future | 11.48  | Put        |           |           | 4,848.51000        | 4.84851            | 5,395,060         | 19.16      | 0.00                  | 0                |               |
| R2048                     | On | 02/11/2023 | Bond Future | 11.49  | Call       |           |           | 5,682.49000        | 5.68249            | 5,230,350         | 19.18      | 0.00                  | 0                |               |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Opt Interr    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2048                     | On | 02/11/2023 | Bond Future | 11.49      | Put       |           | 4,818.81000        | 4.81881            | 5,363,330         | 19.18      | 0.00                  | 0                |               |
| R2048                     | On | 02/11/2023 | Bond Future | 11.47      | Call      |           | 5,610.49000        | 5.61049            | 5,162,420         | 19.15      | 0.00                  | 0                |               |
| R2048                     | On | 02/11/2023 | Bond Future | 11.47      | Put       |           | 4,878.10000        | 4.87810            | 5,426,690         | 19.15      | 0.00                  | 0                |               |
| R2048                     | On | 01/02/2024 | Bond Future | 12.15      | Call      |           | 8,178.60000        | 8.17860            | 7,742,150         | 18.72      | 0.00                  | 0                |               |
| R2048                     | On | 01/02/2024 | Bond Future | 12.15      | Put       |           | 3,894.17000        | 3.89417            | 4,431,060         | 18.72      | 0.00                  | 0                |               |
| R2048                     | On | 01/02/2024 | Bond Future | 12.16      | Call      |           | 8,217.16000        | 8.21716            | 7,778,970         | 18.73      | 0.00                  | 0                |               |
| R2048                     | On | 01/02/2024 | Bond Future | 12.16      | Put       |           | 3,873.24000        | 3.87324            | 4,408,390         | 18.73      | 0.00                  | 0                |               |
| R2048                     | On | 01/02/2024 | Bond Future | 12.14      | Call      |           | 8,140.39000        | 8.14039            | 7,705,050         | 18.70      | 0.00                  | 0                |               |
| R2048                     | On | 01/02/2024 | Bond Future | 12.14      | Put       |           | 3,915.53000        | 3.91553            | 4,453,530         | 18.70      | 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>308,038,075.20</b> | <b>3,760</b>     | <b>320,83</b> |
| R209                      | On | 02/02/2023 | Bond Future |            |           | 10.91728  | 70.03731           | 10.81833           | 70.56120          | 15.25      | 10,505,596.50         | 150              | 11,62         |
| R209                      | On | 04/05/2023 | Bond Future |            |           | 11.01978  | 68.22413           | 10.91542           | 68.76813          | 16.95      | 34,794,306.30         | 510              | 18,75         |
| R209                      | On | 03/08/2023 | Bond Future |            |           | 11.11780  | 69.56514           | 10.99938           | 70.17355          | 16.90      | 0.00                  | 0                | 1,65          |
| R209                      | On | 02/11/2023 | Bond Future |            |           | 11.22352  | 67.76752           | 11.08034           | 68.49230          | 16.66      | 0.00                  | 0                | 5,72          |
| R209                      | On | 01/02/2024 | Bond Future |            |           | 11.33267  | 69.09002           | 11.19163           | 69.79233          | 16.36      | 0.00                  | 0                |               |
| <b>Total R209 Future</b>  |    |            |             |            |           |           |                    |                    |                   |            | <b>45,299,902.80</b>  | <b>660</b>       | <b>37,75</b>  |
| R209                      | On | 02/02/2023 | Bond Future | 10.78      | Call      |           | 479.05000          | 0.47905            | 261,780           | 15.30      | 0.00                  | 0                |               |
| R209                      | On | 02/02/2023 | Bond Future | 10.78      | Put       |           | 683.51000          | 0.68351            | 990,130           | 15.30      | 0.00                  | 0                |               |
| R209                      | On | 02/02/2023 | Bond Future | 10.79      | Call      |           | 503.63000          | 0.50363            | 278,510           | 15.32      | 0.00                  | 0                |               |
| R209                      | On | 02/02/2023 | Bond Future | 10.79      | Put       |           | 654.66000          | 0.65466            | 953,430           | 15.32      | 0.00                  | 0                |               |
| R209                      | On | 02/02/2023 | Bond Future | 10.80      | Call      |           | 528.97000          | 0.52897            | 295,960           | 15.34      | 0.00                  | 0                |               |
| R209                      | On | 02/02/2023 | Bond Future | 10.80      | Put       |           | 626.64000          | 0.62664            | 917,520           | 15.34      | 0.00                  | 0                |               |
| R209                      | On | 04/05/2023 | Bond Future | 11.50      | Call      |           | 4,220.93000        | 4.22093            | 3,852,670         | 17.79      | 0.00                  | 0                | 1,00          |
| R209                      | On | 04/05/2023 | Bond Future | 11.50      | Put       |           | 1,250.11000        | 1.25011            | 1,425,850         | 17.79      | 0.00                  | 0                |               |
| R209                      | On | 04/05/2023 | Bond Future | 12.50      | Call      |           | 8,027.32000        | 8.02732            | 7,549,870         | 19.46      | 0.00                  | 0                |               |
| R209                      | On | 04/05/2023 | Bond Future | 12.50      | Put       |           | 381.36000          | 0.38136            | 447,910           | 19.46      | 0.00                  | 0                | 8,50          |
| R209                      | On | 04/05/2023 | Bond Future | 11.09      | Call      |           | 2,874.98000        | 2.87498            | 2,577,970         | 17.10      | 0.00                  | 0                |               |
| R209                      | On | 04/05/2023 | Bond Future | 10.00      | Put       |           | 5,630.62000        | 5.63062            | 6,078,120         | 15.57      | 0.00                  | 0                |               |
| R209                      | On | 04/05/2023 | Bond Future | 10.50      | Call      |           | 1,371.31000        | 1.37131            | 1,187,800         | 16.17      | 0.00                  | 0                | 4,50          |
| R209                      | On | 04/05/2023 | Bond Future | 10.50      | Put       |           | 3,597.98000        | 3.59798            | 3,958,470         | 16.17      | 0.00                  | 0                |               |
| R209                      | On | 04/05/2023 | Bond Future | 11.00      | Call      |           | 2,608.39000        | 2.60839            | 2,328,320         | 16.95      | 0.00                  | 0                | 2,50          |
| R209                      | On | 04/05/2023 | Bond Future | 11.00      | Put       |           | 2,167.03000        | 2.16703            | 2,430,960         | 16.95      | 0.00                  | 0                | 8,20          |
| R209                      | On | 04/05/2023 | Bond Future | 11.09      | Put       |           | 1,968.34000        | 1.96834            | 2,215,330         | 17.10      | 0.00                  | 0                |               |
| R209                      | On | 04/05/2023 | Bond Future | 11.10      | Call      |           | 2,905.35000        | 2.90535            | 2,606,480         | 17.12      | 0.00                  | 0                |               |
| R209                      | On | 04/05/2023 | Bond Future | 11.10      | Put       |           | 1,947.28000        | 1.94728            | 2,192,410         | 17.12      | 0.00                  | 0                |               |
| R209                      | On | 04/05/2023 | Bond Future | 11.11      | Call      |           | 2,935.84000        | 2.93584            | 2,635,120         | 17.14      | 0.00                  | 0                |               |
| R209                      | On | 04/05/2023 | Bond Future | 11.11      | Put       |           | 1,926.41000        | 1.92641            | 2,169,690         | 17.14      | 0.00                  | 0                |               |
| R209                      | On | 04/05/2023 | Bond Future | 10.00      | Call      |           | 588.73000          | 0.58873            | 492,230           | 15.57      | 0.00                  | 0                | 50            |

| Contract Details         |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Op Interr    |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|--------------|
| R209                     | On | 03/08/2023 | Bond Future | 11.95      | Call      |           | 6,272.81000        | 6.27281            | 5,926,840         | 18.25      | 0.00                 | 0                |              |
| R209                     | On | 03/08/2023 | Bond Future | 11.95      | Put       |           | 1,594.88000        | 1.59488            | 1,857,320         | 18.25      | 0.00                 | 0                |              |
| R209                     | On | 03/08/2023 | Bond Future | 10.70      | Call      |           | 2,533.99000        | 2.53399            | 2,360,050         | 16.51      | 4,248,090.00         | 1,800            | 1,80         |
| R209                     | On | 03/08/2023 | Bond Future | 10.70      | Put       |           | 4,106.38000        | 4.10638            | 4,540,850         | 16.51      | 0.00                 | 0                |              |
| R209                     | On | 03/08/2023 | Bond Future | 11.93      | Call      |           | 6,204.01000        | 6.20401            | 5,860,720         | 18.22      | 0.00                 | 0                |              |
| R209                     | On | 03/08/2023 | Bond Future | 11.93      | Put       |           | 1,619.80000        | 1.61980            | 1,884,920         | 18.22      | 0.00                 | 0                |              |
| R209                     | On | 03/08/2023 | Bond Future | 11.94      | Call      |           | 6,238.48000        | 6.23848            | 5,893,850         | 18.23      | 0.00                 | 0                |              |
| R209                     | On | 03/08/2023 | Bond Future | 11.94      | Put       |           | 1,607.38000        | 1.60738            | 1,871,160         | 18.23      | 0.00                 | 0                |              |
| R209                     | On | 03/08/2023 | Bond Future | 10.00      | Call      |           | 1,233.66000        | 1.23366            | 1,105,100         | 15.81      | 1,989,180.00         | 1,800            | 1,80         |
| R209                     | On | 03/08/2023 | Bond Future | 10.00      | Put       |           | 6,682.80000        | 6.68280            | 7,162,650         | 15.81      | 0.00                 | 0                |              |
| R209                     | On | 02/11/2023 | Bond Future | 11.35      | Call      |           | 4,641.36000        | 4.64136            | 4,340,060         | 17.09      | 0.00                 | 0                |              |
| R209                     | On | 02/11/2023 | Bond Future | 11.35      | Put       |           | 3,285.18000        | 3.28518            | 3,708,660         | 17.09      | 0.00                 | 0                |              |
| R209                     | On | 02/11/2023 | Bond Future | 11.33      | Call      |           | 4,583.48000        | 4.58348            | 4,285,000         | 17.06      | 0.00                 | 0                |              |
| R209                     | On | 02/11/2023 | Bond Future | 11.33      | Put       |           | 3,326.59000        | 3.32659            | 3,752,890         | 17.06      | 0.00                 | 0                |              |
| R209                     | On | 02/11/2023 | Bond Future | 11.34      | Call      |           | 4,612.50000        | 4.61250            | 4,312,490         | 17.08      | 0.00                 | 0                |              |
| R209                     | On | 02/11/2023 | Bond Future | 11.34      | Put       |           | 3,305.94000        | 3.30594            | 3,730,710         | 17.08      | 0.00                 | 0                |              |
| R209                     | On | 01/02/2024 | Bond Future | 12.14      | Call      |           | 7,082.54000        | 7.08254            | 6,834,420         | 17.34      | 0.00                 | 0                |              |
| R209                     | On | 01/02/2024 | Bond Future | 12.14      | Put       |           | 2,547.61000        | 2.54761            | 3,001,800         | 17.34      | 0.00                 | 0                |              |
| R209                     | On | 01/02/2024 | Bond Future | 12.12      | Call      |           | 7,019.76000        | 7.01976            | 6,774,430         | 17.31      | 0.00                 | 0                |              |
| R209                     | On | 01/02/2024 | Bond Future | 12.12      | Put       |           | 2,576.05000        | 2.57605            | 3,033,030         | 17.31      | 0.00                 | 0                |              |
| R209                     | On | 01/02/2024 | Bond Future | 12.13      | Call      |           | 7,051.26000        | 7.05126            | 6,804,290         | 17.32      | 0.00                 | 0                |              |
| R209                     | On | 01/02/2024 | Bond Future | 12.13      | Put       |           | 2,561.91000        | 2.56191            | 3,017,250         | 17.32      | 0.00                 | 0                |              |
| <b>Total R209 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>6,237,270.00</b>  | <b>3,600</b>     | <b>28,85</b> |
| <b>Total For R209</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>51,537,172.80</b> | <b>4,260</b>     | <b>66,64</b> |
| R210                     | On | 02/02/2023 | Bond Future |            |           | 222.80269 | 222.80269          | 223.37482          | 223.37482         |            | 0.00                 | 0                | 1            |
| R210                     | On | 04/05/2023 | Bond Future |            |           | 224.02620 | 224.02620          | 224.64174          | 224.64174         |            | 0.00                 | 0                | 38           |
| R210                     | On | 03/08/2023 | Bond Future |            |           | 228.48272 | 228.48272          | 229.28459          | 229.28459         |            | 0.00                 | 0                | 30           |
| R210                     | On | 02/11/2023 | Bond Future |            |           | 229.81944 | 229.81944          | 230.97932          | 230.97932         |            | 0.00                 | 0                |              |
| R210                     | On | 01/02/2024 | Bond Future |            |           | 234.35882 | 234.35882          | 235.42578          | 235.42578         |            | 0.00                 | 0                |              |
| <b>Total R210 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>80</b>    |
| <b>Total For R210</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>80</b>    |
| R213                     | On | 02/02/2023 | Bond Future |            |           | 10.08261  | 86.35053           | 10.04388           | 86.53792          | 11.22      | 32,726,850.87        | 379              | 20,05        |
| R213                     | On | 04/05/2023 | Bond Future |            |           | 10.18194  | 84.44889           | 10.13890           | 84.65211          | 12.34      | 31,668,333.75        | 375              | 33,26        |
| R213                     | On | 03/08/2023 | Bond Future |            |           | 10.27730  | 86.10861           | 10.21804           | 86.38161          | 11.39      | 0.00                 | 0                |              |
| R213                     | On | 02/11/2023 | Bond Future |            |           | 10.38807  | 84.23211           | 10.29772           | 84.63781          | 11.18      | 0.00                 | 0                | 1,9          |
| R213                     | On | 01/02/2024 | Bond Future |            |           | 10.50884  | 85.87651           | 10.42416           | 86.24595          | 10.00      | 0.00                 | 0                |              |
| <b>Total R213 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>64,395,184.62</b> | <b>754</b>       | <b>55,23</b> |
| R213                     | On | 02/02/2023 | Bond Future | 9.16       | Call      |           | 0.00000            | 0.00000            | 0,000             | 7.93       | 0.00                 | 0                | 4            |
| R213                     | On | 02/02/2023 | Bond Future | 9.16       | Put       |           | 4,425.52000        | 4.42552            | 4,612,910         | 7.93       | 0.00                 | 0                |              |

| 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 | 02/02/2023 | Bond Future | 10.01      | Call      |           | 415.22000          | 0.41522            | 341,660           | 11.25      | 0.00        | 0                |             |
| R213                     | On | 02/02/2023 | Bond Future | 12.20      | Put       |           | 0.00000            | 0.00000            | 0,000             | 16.05      | 0.00        | 0                | 9           |
| R213                     | On | 02/02/2023 | Bond Future | 10.35      | Put       |           | 95.64000           | 0.09564            | 123,060           | 12.25      | 0.00        | 0                | 4           |
| R213                     | On | 02/02/2023 | Bond Future | 10.21      | Call      |           | 1,015.87000        | 1.01587            | 884,050           | 11.85      | 0.00        | 0                |             |
| R213                     | On | 02/02/2023 | Bond Future | 10.21      | Put       |           | 215.89000          | 0.21589            | 271,460           | 11.85      | 0.00        | 0                |             |
| R213                     | On | 02/02/2023 | Bond Future | 10.43      | Call      |           | 1,902.22000        | 1.90222            | 1,731,900         | 12.47      | 0.00        | 0                | 9           |
| R213                     | On | 02/02/2023 | Bond Future | 10.43      | Put       |           | 57.71000           | 0.05771            | 74,780            | 12.47      | 0.00        | 0                |             |
| R213                     | On | 02/02/2023 | Bond Future | 12.20      | Call      |           | 9,663.68000        | 9.66368            | 9,476,290         | 16.05      | 0.00        | 0                |             |
| R213                     | On | 02/02/2023 | Bond Future | 10.01      | Put       |           | 579.58000          | 0.57958            | 693,410           | 11.25      | 0.00        | 0                | 4           |
| R213                     | On | 02/02/2023 | Bond Future | 10.22      | Call      |           | 1,052.24000        | 1.05224            | 917,950           | 11.88      | 0.00        | 0                |             |
| R213                     | On | 02/02/2023 | Bond Future | 10.22      | Put       |           | 204.41000          | 0.20441            | 257,510           | 11.88      | 0.00        | 0                |             |
| R213                     | On | 02/02/2023 | Bond Future | 10.23      | Call      |           | 1,089.05000        | 1.08905            | 952,400           | 11.91      | 0.00        | 0                |             |
| R213                     | On | 02/02/2023 | Bond Future | 10.23      | Put       |           | 193.41000          | 0.19341            | 244,150           | 11.91      | 0.00        | 0                |             |
| R213                     | On | 02/02/2023 | Bond Future | 10.35      | Call      |           | 1,562.27000        | 1.56227            | 1,402,300         | 12.25      | 0.00        | 0                |             |
| R213                     | On | 04/05/2023 | Bond Future | 10.73      | Call      |           | 3,813.66000        | 3.81366            | 3,689,820         | 12.83      | 0.00        | 0                |             |
| R213                     | On | 04/05/2023 | Bond Future | 10.73      | Put       |           | 1,076.66000        | 1.07666            | 1,156,040         | 12.83      | 0.00        | 0                |             |
| R213                     | On | 04/05/2023 | Bond Future | 10.74      | Call      |           | 3,846.22000        | 3.84622            | 3,721,570         | 12.84      | 0.00        | 0                |             |
| R213                     | On | 04/05/2023 | Bond Future | 10.74      | Put       |           | 1,063.91000        | 1.06391            | 1,142,480         | 12.84      | 0.00        | 0                |             |
| R213                     | On | 04/05/2023 | Bond Future | 10.75      | Call      |           | 3,878.88000        | 3.87888            | 3,753,590         | 12.85      | 0.00        | 0                |             |
| R213                     | On | 04/05/2023 | Bond Future | 10.75      | Put       |           | 1,051.28000        | 1.05128            | 1,129,210         | 12.85      | 0.00        | 0                |             |
| R213                     | On | 03/08/2023 | Bond Future | 11.63      | Put       |           | 874.49000          | 0.87449            | 943,630           | 12.74      | 0.00        | 0                |             |
| R213                     | On | 03/08/2023 | Bond Future | 11.61      | Call      |           | 7,013.98000        | 7.01398            | 6,811,050         | 12.72      | 0.00        | 0                |             |
| R213                     | On | 03/08/2023 | Bond Future | 11.61      | Put       |           | 889.53000          | 0.88953            | 959,600           | 12.72      | 0.00        | 0                |             |
| R213                     | On | 03/08/2023 | Bond Future | 11.62      | Call      |           | 7,048.33000        | 7.04833            | 6,844,930         | 12.73      | 0.00        | 0                |             |
| R213                     | On | 03/08/2023 | Bond Future | 11.62      | Put       |           | 881.98000          | 0.88198            | 951,580           | 12.73      | 0.00        | 0                |             |
| R213                     | On | 03/08/2023 | Bond Future | 11.63      | Call      |           | 7,082.70000        | 7.08270            | 6,878,840         | 12.74      | 0.00        | 0                |             |
| R213                     | On | 02/11/2023 | Bond Future | 11.13      | Call      |           | 5,451.22000        | 5.45122            | 5,308,010         | 11.98      | 0.00        | 0                |             |
| R213                     | On | 02/11/2023 | Bond Future | 11.13      | Put       |           | 1,806.29000        | 1.80629            | 2,068,780         | 11.98      | 0.00        | 0                |             |
| R213                     | On | 02/11/2023 | Bond Future | 11.11      | Call      |           | 5,391.16000        | 5.39116            | 5,249,680         | 11.96      | 0.00        | 0                |             |
| R213                     | On | 02/11/2023 | Bond Future | 11.11      | Put       |           | 1,831.44000        | 1.83144            | 2,095,660         | 11.96      | 0.00        | 0                |             |
| R213                     | On | 02/11/2023 | Bond Future | 11.12      | Call      |           | 5,421.16000        | 5.42116            | 5,278,690         | 11.97      | 0.00        | 0                |             |
| R213                     | On | 02/11/2023 | Bond Future | 11.12      | Put       |           | 1,818.82000        | 1.81882            | 2,082,050         | 11.97      | 0.00        | 0                |             |
| R213                     | On | 01/02/2024 | Bond Future | 11.71      | Put       |           | 1,564.33000        | 1.56433            | 1,703,790         | 11.01      | 0.00        | 0                |             |
| R213                     | On | 01/02/2024 | Bond Future | 11.72      | Call      |           | 6,989.80000        | 6.98980            | 6,758,930         | 11.02      | 0.00        | 0                |             |
| R213                     | On | 01/02/2024 | Bond Future | 11.72      | Put       |           | 1,554.98000        | 1.55498            | 1,693,550         | 11.02      | 0.00        | 0                |             |
| R213                     | On | 01/02/2024 | Bond Future | 11.70      | Call      |           | 6,928.12000        | 6.92812            | 6,698,740         | 11.00      | 0.00        | 0                |             |
| R213                     | On | 01/02/2024 | Bond Future | 11.70      | Put       |           | 1,573.73000        | 1.57373            | 1,713,790         | 11.00      | 0.00        | 0                |             |
| R213                     | On | 01/02/2024 | Bond Future | 11.71      | Call      |           | 6,958.95000        | 6.95895            | 6,728,970         | 11.01      | 0.00        | 0                |             |
| <b>Total R213 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,25</b> |

| Contract Details         |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Opt Intere   |
|--------------------------|----|------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|--------------|
| <b>Total For R213</b>    |    |            |        |            |           |           |                    |                    |                   |            | <b>64,395,184.62</b> | <b>754</b>       | <b>58,46</b> |
| R214                     | On | 02/02/2023 |        |            | 11.18733  | 66.83329  | 11.08838           | 67.37816           |                   | 17.03      | 17,376,655.40        | 260              | 68,06        |
| R214                     | On | 04/05/2023 |        |            | 11.28556  | 64.81247  | 11.18159           | 65.37721           |                   | 19.05      | 17,823,429.25        | 275              | 22,96        |
| R214                     | On | 03/08/2023 |        |            | 11.38078  | 66.08629  | 11.26389           | 66.71302           |                   | 19.04      | 0.00                 | 0                | 2,98         |
| R214                     | On | 02/11/2023 |        |            | 11.48513  | 64.07392  | 11.34586           | 64.81092           |                   | 18.91      | 0.00                 | 0                |              |
| R214                     | On | 01/02/2024 |        |            | 11.59543  | 65.32451  | 11.45778           | 66.04163           |                   | 18.60      | 0.00                 | 0                |              |
| <b>Total R214 Future</b> |    |            |        |            |           |           |                    |                    |                   |            | <b>35,200,084.65</b> | <b>535</b>       | <b>93,96</b> |
| R214                     | On | 02/02/2023 |        | Call       |           |           | 0.00000            | 0.00000            | 0,000             | 21.16      | 0.00                 | 0                |              |
| R214                     | On | 02/02/2023 |        | Put        |           |           | 32.62184000        | 32.62184           | 33,166,710        | 21.16      | 0.00                 | 0                |              |
| R214                     | On | 02/02/2023 | 10.30  | Call       |           |           | 0.35000            | 0.00035            | 0,040             | 15.82      | 0.00                 | 0                |              |
| R214                     | On | 02/02/2023 | 11.80  | Call       |           |           | 3,770.11000        | 3.77011            | 3,230,600         | 18.63      | 0.00                 | 0                |              |
| R214                     | On | 02/02/2023 | 11.80  | Put        |           |           | 5.67000            | 0.00567            | 11,030            | 18.63      | 0.00                 | 0                |              |
| R214                     | On | 02/02/2023 | 11.09  | Call       |           |           | 618.73000          | 0.61873            | 360,890           | 17.21      | 0.00                 | 0                |              |
| R214                     | On | 02/02/2023 | 11.09  | Put        |           |           | 609.75000          | 0.60975            | 896,780           | 17.21      | 0.00                 | 0                |              |
| R214                     | On | 02/02/2023 | 11.10  | Call       |           |           | 647.44000          | 0.64744            | 381,530           | 17.23      | 0.00                 | 0                |              |
| R214                     | On | 02/02/2023 | 11.60  | Call       |           |           | 2,770.22000        | 2.77022            | 2,249,670         | 18.23      | 0.00                 | 0                | 2,30         |
| R214                     | On | 02/02/2023 | 11.60  | Put        |           |           | 28.37000           | 0.02837            | 52,690            | 18.23      | 0.00                 | 0                |              |
| R214                     | On | 02/02/2023 | 11.00  | Call       |           |           | 395.10000          | 0.39510            | 208,120           | 17.03      | 0.00                 | 0                |              |
| R214                     | On | 02/02/2023 | 11.00  | Put        |           |           | 887.87000          | 0.88787            | 1,245,760         | 17.03      | 0.00                 | 0                |              |
| R214                     | On | 02/02/2023 | 11.07  | Call       |           |           | 563.67000          | 0.56367            | 321,820           | 17.17      | 0.00                 | 0                |              |
| R214                     | On | 02/02/2023 | 10.90  | Put        |           |           | 1,275.84000        | 1.27584            | 1,702,950         | 16.84      | 0.00                 | 0                |              |
| R214                     | On | 02/02/2023 | 10.30  | Put        |           |           | 4,609.14000        | 4.60914            | 5,153,700         | 15.82      | 0.00                 | 0                |              |
| R214                     | On | 02/02/2023 | 10.90  | Call       |           |           | 218.46000          | 0.21846            | 100,700           | 16.84      | 0.00                 | 0                | 2,30         |
| R214                     | On | 02/02/2023 | 11.07  | Put        |           |           | 665.67000          | 0.66567            | 968,690           | 17.17      | 0.00                 | 0                |              |
| R214                     | On | 02/02/2023 | 11.08  | Call       |           |           | 590.82000          | 0.59082            | 340,980           | 17.19      | 0.00                 | 0                |              |
| R214                     | On | 02/02/2023 | 11.08  | Put        |           |           | 637.30000          | 0.63730            | 932,330           | 17.19      | 0.00                 | 0                |              |
| R214                     | On | 02/02/2023 | 11.10  | Put        |           |           | 583.08000          | 0.58308            | 862,040           | 17.23      | 0.00                 | 0                |              |
| R214                     | On | 04/05/2023 | 11.38  | Call       |           |           | 3,124.23000        | 3.12423            | 2,821,910         | 19.30      | 0.00                 | 0                |              |
| R214                     | On | 04/05/2023 | 11.38  | Put        |           |           | 2,053.15000        | 2.05315            | 2,315,570         | 19.30      | 0.00                 | 0                |              |
| R214                     | On | 04/05/2023 | 11.36  | Call       |           |           | 3,061.18000        | 3.06118            | 2,762,640         | 19.26      | 0.00                 | 0                |              |
| R214                     | On | 04/05/2023 | 11.36  | Put        |           |           | 2,096.81000        | 2.09681            | 2,363,010         | 19.26      | 0.00                 | 0                |              |
| R214                     | On | 04/05/2023 | 11.37  | Call       |           |           | 3,092.64000        | 3.09264            | 2,792,210         | 19.28      | 0.00                 | 0                |              |
| R214                     | On | 04/05/2023 | 11.37  | Put        |           |           | 2,074.88000        | 2.07488            | 2,339,190         | 19.28      | 0.00                 | 0                |              |
| R214                     | On | 03/08/2023 | 12.15  | Put        |           |           | 1,824.52000        | 1.82452            | 2,124,960         | 20.48      | 0.00                 | 0                |              |
| R214                     | On | 03/08/2023 | 12.16  | Call       |           |           | 6,382.33000        | 6.38233            | 6,054,470         | 20.49      | 0.00                 | 0                |              |
| R214                     | On | 03/08/2023 | 12.16  | Put        |           |           | 1,811.15000        | 1.81115            | 2,110,020         | 20.49      | 0.00                 | 0                |              |
| R214                     | On | 03/08/2023 | 12.14  | Call       |           |           | 6,312.95000        | 6.31295            | 5,988,070         | 20.46      | 0.00                 | 0                |              |
| R214                     | On | 03/08/2023 | 12.14  | Put        |           |           | 1,838.16000        | 1.83816            | 2,140,010         | 20.46      | 0.00                 | 0                |              |
| R214                     | On | 03/08/2023 | 12.15  | Call       |           |           | 6,347.54000        | 6.34754            | 6,021,250         | 20.48      | 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 | Opt Interr      |
|---------------------------|----|------------|--------------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|-----------------|
| R214                      | On | 02/11/2023 | Bond Future        | 11.46      | Call      |           | 4,487.64000        | 4.48764            | 4,223,710         | 19.20      | 0.00                    | 0                |                 |
| R214                      | On | 02/11/2023 | Bond Future        | 11.46      | Put       |           | 3,882.65000        | 3.88265            | 4,355,720         | 19.20      | 0.00                    | 0                |                 |
| R214                      | On | 02/11/2023 | Bond Future        | 11.47      | Call      |           | 4,516.40000        | 4.51640            | 4,250,940         | 19.21      | 0.00                    | 0                |                 |
| R214                      | On | 02/11/2023 | Bond Future        | 11.47      | Put       |           | 3,858.82000        | 3.85882            | 4,330,360         | 19.21      | 0.00                    | 0                |                 |
| R214                      | On | 02/11/2023 | Bond Future        | 11.45      | Call      |           | 4,458.94000        | 4.45894            | 4,196,340         | 19.18      | 0.00                    | 0                |                 |
| R214                      | On | 02/11/2023 | Bond Future        | 11.45      | Put       |           | 3,906.60000        | 3.90660            | 4,381,000         | 19.18      | 0.00                    | 0                |                 |
| R214                      | On | 01/02/2024 | Bond Future        | 12.14      | Put       |           | 3,197.41000        | 3.19741            | 3,730,070         | 19.38      | 0.00                    | 0                |                 |
| R214                      | On | 01/02/2024 | Bond Future        | 12.15      | Call      |           | 6,663.05000        | 6.66305            | 6,477,400         | 19.40      | 0.00                    | 0                |                 |
| R214                      | On | 01/02/2024 | Bond Future        | 12.15      | Put       |           | 3,180.10000        | 3.18010            | 3,711,570         | 19.40      | 0.00                    | 0                |                 |
| R214                      | On | 01/02/2024 | Bond Future        | 12.16      | Call      |           | 6,694.21000        | 6.69421            | 6,507,110         | 19.41      | 0.00                    | 0                |                 |
| R214                      | On | 01/02/2024 | Bond Future        | 12.16      | Put       |           | 3,163.13000        | 3.16313            | 3,693,150         | 19.41      | 0.00                    | 0                |                 |
| R214                      | On | 01/02/2024 | Bond Future        | 12.14      | Call      |           | 6,632.18000        | 6.63218            | 6,447,720         | 19.38      | 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>35,200,084.65</b>    | <b>535</b>       | <b>98,56</b>    |
| <b>Total for Bond</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>2,430,927,209.16</b> | <b>34,947</b>    | <b>2,014,04</b> |
| ES26A                     | On | 02/04/2026 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                    | 0                |                 |
| <b>Total ES26A Future</b> |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         |                 |
| <b>Total For ES26A</b>    |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         |                 |
| ES33                      | On | 15/09/2033 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                    | 0                |                 |
| <b>Total ES33 Future</b>  |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         |                 |
| <b>Total For ES33</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         |                 |
| ES33A                     | On | 15/09/2033 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                    | 0                |                 |
| <b>Total ES33A Future</b> |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         |                 |
| <b>Total For ES33A</b>    |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         |                 |
| ES42                      | On | 25/04/2042 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                    | 0                |                 |
| <b>Total ES42 Future</b>  |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         |                 |
| <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>         |                 |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| I2046 On 31/03/2046 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2046 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2046</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2050 On 31/12/2050 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2050 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2050</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R186 On 21/12/2026 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R186 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R186</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R186/R207 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R186/R207</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R186/R208 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R186/R208</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R197 On 07/12/2023 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R197 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R197</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R202 On 07/12/2033 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R202 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R202</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2023 On 28/02/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2023 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2023</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| 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>         |            |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For R2037</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2040 On 06/10/2015 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| R2040 On 31/01/2040 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2040 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2040</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2044 On 31/01/2044 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2044 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2044</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2048 On 28/02/2048 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2048 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2048</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R209 On 31/03/2036 Price Contribution   |        |            | 6.25000   | 6.25000   | 6.25000            | 6.25000            |                   |            |  | 0.00        | 0                |            |
| <b>Total R209 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R209</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R209/R186 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R209/R186</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R209/R204 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R209/R204</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R209/R208 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R209/R208</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R210 On 31/03/2028 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <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>         |            |



| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|------------|
| R214/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                 |        |            | 872.85200 | 872.85200 | 877.34800          | 877.34800          |                   |            | 235,670,040.00        | 27               | 1          |
| GOVI On 04/05/2023 GOVI                 |        |            | 889.52700 | 889.52700 | 894.23700          | 894.23700          |                   |            | 240,172,290.00        | 27               | 8          |
| GOVI On 03/08/2023 GOVI                 |        |            | 907.00900 | 907.00900 | 912.50200          | 912.50200          |                   |            | 0.00                  | 0                |            |
| GOVI On 02/11/2023 GOVI                 |        |            | 924.65600 | 924.65600 | 931.62100          | 931.62100          |                   |            | 0.00                  | 0                |            |
| GOVI On 01/02/2024 GOVI                 |        |            | 942.72200 | 942.72200 | 949.37000          | 949.37000          |                   |            | 0.00                  | 0                |            |
| <b>Total GOVI Future</b>                |        |            |           |           |                    |                    |                   |            | <b>475,842,330.00</b> | <b>54</b>        | <b>93</b>  |
| GOVI On 02/02/2023 GOVI                 | 850.82 | Call       |           |           | 265,280.00000      | 26.52800           | 220,320,000       |            | 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       |           |           | 265,180.00000      | 26.51800           | 220,220,000       |            | 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       |           |           | 265,080.00000      | 26.50800           | 220,120,000       |            | 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       |           |           | 413,670.00000      | 41.36700           | 366,570,000       |            | 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       |           |           | 413,570.00000      | 41.35700           | 366,470,000       |            | 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       |           |           | 413,770.00000      | 41.37700           | 366,670,000       |            | 0.00                  | 0                |            |
| GOVI On 03/08/2023 GOVI                 | 837.21 | Call       |           |           | 752,920.00000      | 75.29200           | 697,990,000       |            | 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       |           |           | 752,820.00000      | 75.28200           | 697,890,000       |            | 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       |           |           | 752,720.00000      | 75.27200           | 697,790,000       |            | 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       |           |           | 458,210.00000      | 45.82100           | 388,560,000       |            | 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       |           |           | 458,110.00000      | 45.81100           | 388,460,000       |            | 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       |           |           | 458,010.00000      | 45.80100           | 388,360,000       |            | 0.00                  | 0                |            |
| GOVI On 01/02/2024 GOVI                 | 879.99 | Call       |           |           | 693,800.00000      | 69.38000           | 627,320,000       |            | 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       |           |           | 693,700.00000      | 69.37000           | 627,220,000       |            | 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       |           |           | 693,900.00000      | 69.39000           | 627,420,000       |            | 0.00                  | 0                |            |

| Contract Details         |    |            |              | Strike | Call / Put | MTM Yield   | MTM Price   | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Opt Intere |
|--------------------------|----|------------|--------------|--------|------------|-------------|-------------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|------------|
| GOVI                     | On | 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>475,842,330.00</b> | <b>54</b>        | <b>93</b>  |
| <b>Total for GOVI</b>    |    |            |              |        |            |             |             |                    |                    |                   |            | <b>475,842,330.00</b> | <b>54</b>        | <b>93</b>  |
| AL37                     | On | 02/02/2023 | Index Future |        |            | 873.38000   | 873.38000   | 874.31600          | 874.31600          |                   |            | 0.00                  | 0                |            |
| AL37                     | On | 04/05/2023 | Index Future |        |            | 890.06600   | 890.06600   | 891.14600          | 891.14600          |                   |            | 0.00                  | 0                |            |
| AL37                     | On | 03/08/2023 | Index Future |        |            | 907.55800   | 907.55800   | 909.34900          | 909.34900          |                   |            | 0.00                  | 0                |            |
| AL37                     | On | 02/11/2023 | Index Future |        |            | 925.21600   | 925.21600   | 928.40100          | 928.40100          |                   |            | 0.00                  | 0                |            |
| AL37                     | On | 01/02/2024 | Index Future |        |            | 943.29300   | 943.29300   | 946.08900          | 946.08900          |                   |            | 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 |        |            | 1,019.36800 | 1,019.36800 | 1,022.08000        | 1,022.08000        |                   |            | 0.00                  | 0                |            |
| AL7T                     | On | 04/05/2023 | Index Future |        |            | 1,038.84300 | 1,038.84300 | 1,041.75500        | 1,041.75500        |                   |            | 0.00                  | 0                |            |
| AL7T                     | On | 03/08/2023 | Index Future |        |            | 1,059.25900 | 1,059.25900 | 1,063.03400        | 1,063.03400        |                   |            | 0.00                  | 0                |            |
| AL7T                     | On | 02/11/2023 | Index Future |        |            | 1,079.86800 | 1,079.86800 | 1,085.30600        | 1,085.30600        |                   |            | 0.00                  | 0                |            |
| AL7T                     | On | 01/02/2024 | Index Future |        |            | 1,100.96700 | 1,100.96700 | 1,105.98300        | 1,105.98300        |                   |            | 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 |        |            | 885.15700   | 885.15700   | 889.72300          | 889.72300          |                   |            | 132,773,550.00        | 15               |            |
| ALBI                     | On | 04/05/2023 | Index Future |        |            | 902.06700   | 902.06700   | 906.85000          | 906.85000          |                   |            | 135,310,050.00        | 15               | 1          |
| ALBI                     | On | 03/08/2023 | Index Future |        |            | 919.79500   | 919.79500   | 925.37400          | 925.37400          |                   |            | 0.00                  | 0                |            |
| ALBI                     | On | 02/11/2023 | Index Future |        |            | 937.69100   | 937.69100   | 944.76200          | 944.76200          |                   |            | 0.00                  | 0                |            |
| ALBI                     | On | 01/02/2024 | Index Future |        |            | 956.01200   | 956.01200   | 962.76100          | 962.76100          |                   |            | 0.00                  | 0                |            |
| <b>Total ALBI Future</b> |    |            |              |        |            |             |             |                    |                    |                   |            | <b>268,083,600.00</b> | <b>30</b>        | <b>11</b>  |
| <b>Total For ALBI</b>    |    |            |              |        |            |             |             |                    |                    |                   |            | <b>268,083,600.00</b> | <b>30</b>        | <b>11</b>  |
| IGOV                     | On | 02/02/2023 | Index Future |        |            | 323.62800   | 323.62800   | 323.51400          | 323.51400          |                   |            | 0.00                  | 0                | 1          |
| IGOV                     | On | 04/05/2023 | Index Future |        |            | 329.89100   | 329.89100   | 329.82200          | 329.82200          |                   |            | 0.00                  | 0                | 6          |
| IGOV                     | On | 03/08/2023 | Index Future |        |            | 336.45300   | 336.45300   | 336.63700          | 336.63700          |                   |            | 0.00                  | 0                |            |
| IGOV                     | On | 02/11/2023 | Index Future |        |            | 343.07700   | 343.07700   | 343.76800          | 343.76800          |                   |            | 0.00                  | 0                |            |
| IGOV                     | On | 01/02/2024 | Index Future |        |            | 349.85500   | 349.85500   | 350.39300          | 350.39300          |                   |            | 0.00                  | 0                |            |
| <b>Total IGOV Future</b> |    |            |              |        |            |             |             |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>80</b>  |
| <b>Total For IGOV</b>    |    |            |              |        |            |             |             |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>80</b>  |
| <b>Total for Index</b>   |    |            |              |        |            |             |             |                    |                    |                   |            | <b>268,083,600.00</b> | <b>30</b>        | <b>92</b>  |
| JIBAR f                  | On | 15/02/2023 | Jibar Future |        |            | 7.47500     | 92.52500    | 7.43500            | 92.56500           |                   |            | 0.00                  | 0                |            |
| JIBAR f                  | On | 15/03/2023 | Jibar Future |        |            | 7.49000     | 92.51000    | 7.47000            | 92.53000           |                   |            | 0.00                  | 0                |            |
| JIBAR f                  | On | 19/04/2023 | Jibar Future |        |            | 7.57500     | 92.42500    | 7.57500            | 92.42500           |                   |            | 0.00                  | 0                |            |
| JIBAR f                  | On | 17/05/2023 | Jibar Future |        |            | 7.60000     | 92.40000    | 7.63000            | 92.37000           |                   |            | 0.00                  | 0                |            |
| JIBAR f                  | On | 21/06/2023 | Jibar Future |        |            | 7.59500     | 92.40500    | 7.62000            | 92.38000           |                   |            | 0.00                  | 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      |
|------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|--------------------|
| JIBAR f On 19/07/2023 Jibar Future |        |            | 7.51500   | 92.48500  | 7.56500            | 92.43500           |                   |            | 0.00                        | 0                  |                    |
| JIBAR f On 20/09/2023 Jibar Future |        |            | 7.46000   | 92.54000  | 7.52500            | 92.47500           |                   |            | 0.00                        | 0                  |                    |
| JIBAR f On 20/12/2023 Jibar Future |        |            | 7.26500   | 92.73500  | 7.33500            | 92.66500           |                   |            | 0.00                        | 0                  |                    |
| JIBAR f On 20/03/2024 Jibar Future |        |            | 7.11500   | 92.88500  | 7.24500            | 92.75500           |                   |            | 0.00                        | 0                  |                    |
| JIBAR f On 19/06/2024 Jibar Future |        |            | 6.97000   | 93.03000  | 7.10000            | 92.90000           |                   |            | 0.00                        | 0                  |                    |
| JIBAR f On 18/09/2024 Jibar Future |        |            | 6.95500   | 93.04500  | 7.10000            | 92.90000           |                   |            | 0.00                        | 0                  |                    |
| JIBAR f On 18/12/2024 Jibar Future |        |            | 6.97500   | 93.02500  | 7.11500            | 92.88500           |                   |            | 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>3,174,853,139.16</b>     | <b>35,031</b>      | <b>2,016,32</b>    |
| ABCPI3 On 07/12/2023 Spot Bond     |        |            | 5.09000   | 325.03797 | 5.09000            | 324.95372          |                   |            | 4,021,100,000,000.00        | 790,000,000        | 465,000,000        |
| <b>Total ABCPI3 SPOT</b>           |        |            |           |           |                    |                    |                   |            | <b>4,021,100,000,000.00</b> | <b>790,000,000</b> | <b>465,000,000</b> |
| <b>Total For ABCPI3</b>            |        |            |           |           |                    |                    |                   |            | <b>4,021,100,000,000.00</b> | <b>790,000,000</b> | <b>465,000,000</b> |
| ABF001 On 13/09/2026 Spot Bond     |        |            |           |           | 0.00000            | 101.17486          |                   |            | 0.00                        | 0                  |                    |
| <b>Total ABF001 SPOT</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For ABF001</b>            |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| ABF003 On 18/07/2024 Spot Bond     |        |            |           |           | 0.00000            | 100.72470          |                   |            | 0.00                        | 0                  |                    |
| <b>Total ABF003 SPOT</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For ABF003</b>            |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| ABF004 On 30/06/2026 Spot Bond     |        |            | 9.14500   | 102.31003 | 9.14500            | 102.28490          |                   |            | 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     |        |            | 11.33500  | 90.19140  | 11.33500           | 90.16408           |                   |            | 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            | 100.80163          |                   |            | 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            | 101.56744          |                   |            | 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            | 101.08256          |                   |            | 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>           |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| ABFN1: On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.34880          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABFN18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABFN18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABFN2: On 30/05/2024 Spot Bond |        |            |           |           | 0.00000            | 102.58028          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABFN22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABFN22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABFN2: On 25/05/2027 Spot Bond |        |            |           |           | 0.00000            | 104.18924          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABFN23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABFN23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABFN2: On 17/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.23369          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABFN25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABFN25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABFN2: On 17/10/2029 Spot Bond |        |            |           |           | 0.00000            | 102.83495          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABFN26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABFN26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABFN2: On 29/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.69088          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABFN28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABFN28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABFN2: On 29/08/2025 Spot Bond |        |            |           |           | 0.00000            | 102.32574          |                   |            |  | 0.00        | 0                | 200,000,00        |
| <b>Total ABFN29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| <b>Total For ABFN29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| ABFN3: On 29/08/2028 Spot Bond |        |            |           |           | 0.00000            | 102.39277          |                   |            |  | 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            | 102.00083          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABFN32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABFN32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABFN3: On 15/11/2024 Spot Bond |        |            |           |           | 0.00000            | 102.19764          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABFN33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABFN33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABFN3: On 07/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.27735          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABFN35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABFN35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABFN3: On 07/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.39439          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABFN36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For ABFN36</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN3 On 07/02/2029 Spot Bond |        |            |           |           | 0.00000            | 100.82651          |                   |            |  | 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            | 101.24340          |                   |            |  | 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            | 101.07595          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN41 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN41</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4 On 16/09/2029 Spot Bond |        |            |           |           | 0.00000            | 100.68314          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN42 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN42</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4 On 14/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.34389          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN44 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN44</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4 On 14/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.34793          |                   |            |  | 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            | 100.80476          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN46 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN46</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4 On 24/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.36538          |                   |            |  | 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            | 101.40699          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN48 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN48</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4 On 30/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.67021          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN49 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN49</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5 On 30/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.57244          |                   |            |  | 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            | 100.83020          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 100.61023          |                   |            |  | 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            | 101.63709          |                   |            |  | 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            | 101.77672          |                   |            |  | 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            | 101.70730          |                   |            |  | 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            | 101.27901          |                   |            |  | 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            | 101.64352          |                   |            |  | 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>         |            |
| ABFN5 On 14/11/2027 Spot Bond |        |            |           |           | 0.00000            | 101.69669          |                   |            |  | 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            | 101.47095          |                   |            |  | 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            | 100.82477          |                   |            |  | 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            | 101.27460          |                   |            |  | 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            | 100.86191          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                             | Value       | Contracts Traded   | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-------------|--------------------|-------------------|
| ABJ01 On 03/12/2024 Spot Bond  |        |            |           |           | 0.00000            | 103.76174          |                   |            |                             | 0.00        | 479,400,000        | 639,700,00        |
| <b>Total ABJ01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>479,400,000</b> | <b>639,700,00</b> |
| <b>Total For ABJ01</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>479,400,000</b> | <b>639,700,00</b> |
| ABJ02 On 31/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 102.39702          |                   |            |                             | 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            | 101.49941          |                   |            |                             | 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            | 100.85340          |                   |            |                             | 0.00        | 500,000,000        | 500,000,00        |
| <b>Total ABJ04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>500,000,000</b> | <b>500,000,00</b> |
| <b>Total For ABJ04</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>500,000,000</b> | <b>500,000,00</b> |
| ABJ05 On 30/03/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.88888          |                   |            |                             | 0.00        | 0                  |                   |
| <b>Total ABJ05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For ABJ05</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                   |
| ABKI04 On 13/03/2024 Spot Bond |        |            | 7.90000   | 7.90000   | 7.90000            | 160.48181          |                   |            | 3,592,920,000,000.00        |             | 454,800,000        | 227,400,00        |
| <b>Total ABKI04 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>3,592,920,000,000.00</b> |             | <b>454,800,000</b> | <b>227,400,00</b> |
| <b>Total For ABKI04</b>        |        |            |           |           |                    |                    |                   |            | <b>3,592,920,000,000.00</b> |             | <b>454,800,000</b> | <b>227,400,00</b> |
| ABKI04 On 13/03/2024 Spot Bond |        |            | 100.00000 | 65.17123  | 100.00000          | 65.01752           |                   |            |                             | 0.00        | 0                  |                   |
| <b>Total ABKI04/I2025 SPOT</b> |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For ABKI04/I2025</b>  |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                   |
| ABN61 On 31/01/2025 Spot Bond  |        |            | 3.63000   | 3.63000   | 3.63000            | 165.06163          |                   |            |                             | 0.00        | 0                  | 10,000,00         |
| <b>Total ABN61 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>10,000,00</b>  |
| <b>Total For ABN61</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>10,000,00</b>  |
| ABN62 On 31/03/2028 Spot Bond  |        |            | 4.57000   | 4.57000   | 4.57000            | 215.11989          |                   |            |                             | 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  |        |            | 5.09000   | 5.09000   | 5.09000            | 236.57035          |                   |            |                             | 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  |        |            | 9.36000   | 9.36000   | 9.36000            | 103.13447          |                   |            |                             | 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  |        |            | 8.06000   | 8.06000   | 8.06000            | 109.17114          |                   |            |                             | 0.00        | 0                  |                   |
| <b>Total ABN79 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value              | Contracts Traded  | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|-------------------|------------|
| <b>Total For ABN79</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          |            |
| ABS16 On 11/11/2025 Spot Bond  |        |            | 8.47500   | 106.98654 | 8.47500            | 106.96201          |                   |                             | 0.00               | 0                 |            |
| <b>Total ABS16 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          |            |
| <b>Total For ABS16</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          |            |
| ABS17 On 11/11/2027 Spot Bond  |        |            | 8.47000   | 110.73971 | 8.47000            | 110.71434          |                   |                             | 0.00               | 0                 |            |
| <b>Total ABS17 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          |            |
| <b>Total For ABS17</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          |            |
| ABS18 On 26/09/2023 Spot Bond  |        |            | 8.33000   | 104.39000 | 8.33000            | 104.36647          |                   |                             | 0.00               | 0                 |            |
| <b>Total ABS18 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          |            |
| <b>Total For ABS18</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          |            |
| ABS7 On 11/09/2026 Spot Bond   |        |            | 8.72500   | 103.68838 | 8.72500            | 103.66392          |                   | 1,311,367,500,000.00        | 150,300,000        | 345,500,00        |            |
| <b>Total ABS7 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>1,311,367,500,000.00</b> | <b>150,300,000</b> | <b>345,500,00</b> |            |
| <b>Total For ABS7</b>          |        |            |           |           |                    |                    |                   | <b>1,311,367,500,000.00</b> | <b>150,300,000</b> | <b>345,500,00</b> |            |
| ABS7/F On 11/09/2026 Spot Bond |        |            | 100.00000 | 17.02499  | 100.00000          | 16.98690           |                   | 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  |        |            | 4.74000   | 325.96399 | 4.74000            | 325.88254          |                   | 0.00                        | 0                  | 65,000,00         |            |
| <b>Total ABS12 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>65,000,00</b>  |            |
| <b>Total For ABS12</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>65,000,00</b>  |            |
| ABX01 On 10/07/2024 Spot Bond  |        |            | 10.93500  | 10.93500  | 10.93500           | 100.61274          |                   | 3,897,234,000,000.00        | 356,400,000        | 178,200,00        |            |
| <b>Total ABX01 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>3,897,234,000,000.00</b> | <b>356,400,000</b> | <b>178,200,00</b> |            |
| <b>Total For ABX01</b>         |        |            |           |           |                    |                    |                   | <b>3,897,234,000,000.00</b> | <b>356,400,000</b> | <b>178,200,00</b> |            |
| ACL097 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.13469          |                   | 0.00                        | 0                  |                   |            |
| <b>Total ACL097 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           |                   |            |
| <b>Total For ACL097</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           |                   |            |
| ACL098 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.11201          |                   | 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            | 0.00000            |                   | 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            | 194.50188          |                   | 0.00                        | 0                  |                   |            |
| <b>Total ACL204 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           |                   |            |
| <b>Total For ACL204</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           |                   |            |
| ACL217 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.07373          |                   | 0.00                        | 0                  |                   |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <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            | 101.57852          |                   |            |  | 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            | 101.72913          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total AECI04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For AECI04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| AGL01 On 29/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.41234          |                   |            |  | 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            | 101.38249          |                   |            |  | 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            | 102.65912          |                   |            |  | 0.00        | 39,369,400         | 19,684,700         |
| <b>Total AGL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>39,369,400</b>  | <b>19,684,700</b>  |
| <b>Total For AGL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>39,369,400</b>  | <b>19,684,700</b>  |
| AGLG0 On 16/09/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.28614          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total AGLG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For AGLG01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| AGRIA On 28/10/2025 Spot Bond  |        |            |           |           | 0.00000            | 102.59932          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total AGRIA1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For AGRIA1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| AGT01 On 10/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.81759          |                   |            |  | 0.00        | 109,800,000        | 53,200,000         |
| <b>Total AGT01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>109,800,000</b> | <b>53,200,000</b>  |
| <b>Total For AGT01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>109,800,000</b> | <b>53,200,000</b>  |
| AGT02 On 28/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 105.51994          |                   |            |  | 0.00        | 10,000,000         | 2,500,000          |
| <b>Total AGT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>10,000,000</b>  | <b>2,500,000</b>   |
| <b>Total For AGT02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>10,000,000</b>  | <b>2,500,000</b>   |
| AGT03 On 05/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 104.77616          |                   |            |  | 0.00        | 476,400,000        | 638,200,000        |
| <b>Total AGT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>476,400,000</b> | <b>638,200,000</b> |
| <b>Total For AGT03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>476,400,000</b> | <b>638,200,000</b> |
| AGT04 On 27/10/2025 Spot Bond  |        |            |           |           | 0.00000            | 105.04101          |                   |            |  | 0.00        | 198,200,000        | 99,100,000         |
| <b>Total AGT04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>198,200,000</b> | <b>99,100,000</b>  |
| <b>Total For AGT04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>198,200,000</b> | <b>99,100,000</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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| AGT05 On 16/11/2027 Spot Bond |        |            |           |           | 0.00000            | 102.11857          |                   |            |  | 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>         |            |
| AH2A1 On 18/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.30393          |                   |            |  | 0.00        | 0                |            |
| <b>Total AH2A11 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AH2A11</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AH2A2 On 18/07/2026 Spot Bond |        |            |           |           | 0.00000            | 100.31076          |                   |            |  | 0.00        | 0                |            |
| <b>Total AH2A21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AH2A21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AH2A3 On 18/07/2026 Spot Bond |        |            | 8.36000   | 98.43315  | 8.36000            | 98.41089           |                   |            |  | 0.00        | 0                |            |
| <b>Total AH2A31 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AH2A31</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AH2B1 On 18/07/2026 Spot Bond |        |            |           |           | 0.00000            | 100.32122          |                   |            |  | 0.00        | 0                |            |
| <b>Total AH2B11 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AH2B11</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AH2C1 On 18/07/2026 Spot Bond |        |            |           |           | 0.00000            | 100.35604          |                   |            |  | 0.00        | 0                |            |
| <b>Total AH2C11 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AH2C11</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF2D On 18/07/2026 Spot Bond |        |            |           |           | 0.00000            | 100.39946          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF2D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF2D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF2O On 18/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.28559          |                   |            |  | 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            | 101.59468          |                   |            |  | 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 |        |            | 9.88500   | 104.37131 | 9.88500            | 104.34395          |                   |            |  | 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            | 101.66071          |                   |            |  | 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            | 101.65278          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For AHF5B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5C On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.73023          |                   |            |  | 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            | 102.48313          |                   |            |  | 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            | 102.02629          |                   |            |  | 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            | 101.52680          |                   |            |  | 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            | 101.65267          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF6B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF6B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF6C On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.73010          |                   |            |  | 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            | 102.27164          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF6D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF6D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF7A On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.68838          |                   |            |  | 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            | 101.75635          |                   |            |  | 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            | 101.69138          |                   |            |  | 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            | 101.66234          |                   |            |  | 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            | 101.76880          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <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            | 101.73203          |                   |            |  | 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            | 102.81150          |                   |            |  | 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            | 102.32960          |                   |            |  | 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  |        |            | 8.75000   | 103.65334 | 8.75000            | 103.62901          |                   |            |  | 0.00        | 0                | 1,856,156,00        |
| <b>Total AIR02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,856,156,00</b> |
| <b>Total For AIR02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,856,156,00</b> |
| AIR04 On 29/05/2024 Spot Bond  |        |            | 10.60000  | 99.98124  | 10.60000           | 99.95272           |                   |            |  | 0.00        | 0                | 30,810,10           |
| <b>Total AIR04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,810,10</b>    |
| <b>Total For AIR04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,810,10</b>    |
| AIR05 On 29/05/2030 Spot Bond  |        |            | 11.53500  | 94.28221  | 11.53500           | 94.25301           |                   |            |  | 0.00        | 0                | 280,000,00          |
| <b>Total AIR05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>280,000,00</b>   |
| <b>Total For AIR05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>280,000,00</b>   |
| AIRF02 On 16/11/2027 Spot Bond |        |            |           |           | 0.00000            | 101.87731          |                   |            |  | 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            | 101.94357          |                   |            |  | 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            | 101.63259          |                   |            |  | 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 |        |            | 6.75000   | 193.59385 | 6.75000            | 193.53511          |                   |            |  | 0.00        | 0                | 240,000,00          |
| <b>Total AIRL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>240,000,00</b>   |
| <b>Total For AIRL01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>240,000,00</b>   |
| APF07 On 25/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.86465          |                   |            |  | 0.00        | 0                |                     |
| <b>Total APF07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For APF07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| APF09 On 24/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.17541          |                   |            |  | 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            | 101.17167          |                   |            |  | 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            | 99.80683           |                   |            |  | 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            | 101.82203          |                   |            |  | 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 |        |            | 5.44000   | 251.13381 | 5.44000            | 251.06636          |                   |            |  | 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 |        |            | 6.05000   | 217.80409 | 6.05000            | 217.74201          |                   |            |  | 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 |        |            | 5.44000   | 206.59490 | 5.44000            | 206.53940          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN154 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN154</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN19 On 31/01/2038 Spot Bond |        |            | 5.44000   | 115.15995 | 5.44000            | 115.12894          |                   |            |  | 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            | 104.93026          |                   |            |  | 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            | 101.18625          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN264 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN264</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN27 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.02041          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN274 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN274</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN27 On 15/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.78683          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN278 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For ASN278</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN278 On 20/08/2048 Spot Bond |        |            |           |           | 0.00000            | 101.67791          |                   |            |  | 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>         |            |
| ASN280 On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.64891          |                   |            |  | 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>         |            |
| ASN286 On 13/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.27266          |                   |            |  | 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>         |            |
| ASN291 On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.85720          |                   |            |  | 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>         |            |
| ASN300 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.06692          |                   |            |  | 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>         |            |
| ASN310 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.66315          |                   |            |  | 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>         |            |
| ASN318 On 31/03/2029 Spot Bond |        |            | 5.07500   | 5.07500   | 5.07500            | 114.29034          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN318 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN318</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN319 On 28/02/2033 Spot Bond |        |            | 5.56500   | 5.56500   | 5.56500            | 105.47373          |                   |            |  | 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>         |            |
| ASN327 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.14484          |                   |            |  | 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>         |            |
| ASN328 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.24951          |                   |            |  | 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>         |            |
| ASN333 On 09/05/2024 Spot Bond |        |            |           |           | 0.00000            | 99.77887           |                   |            |  | 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            | 100.65078          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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 |        |            | 5.55000   | 113.66616 | 5.55000            | 113.63522          |                   |            |  | 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            | 101.07823          |                   |            |  | 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            | 100.43749          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN346 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN346</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN346 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.18260          |                   |            |  | 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            | 101.04982          |                   |            |  | 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            | 101.04982          |                   |            |  | 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>         |            |
| ASN358 On 30/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.56007          |                   |            |  | 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>         |            |
| ASN365 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.32078          |                   |            |  | 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>         |            |
| ASN369 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.17460          |                   |            |  | 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>         |            |
| ASN373 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.57613          |                   |            |  | 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>         |            |
| ASN374 On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.67290          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN38: On 15/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.17744          |                   |            |  | 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            | 101.17744          |                   |            |  | 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            | 101.33488          |                   |            |  | 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            | 101.06615          |                   |            |  | 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            | 101.03841          |                   |            |  | 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            | 101.15197          |                   |            |  | 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            | 101.39740          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN419 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN419</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN42: On 29/10/2024 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            | 103.82738          |                   |            |  | 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            | 100.95012          |                   |            |  | 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            | 100.96836          |                   |            |  | 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            | 101.26076          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN458 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For ASN458</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN45! On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.07454          |                   |            |  | 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            | 100.34635          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN460 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN460</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN46! On 17/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.34837          |                   |            |  | 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 31/01/2024 Spot Bond |        |            | 10.34500  | 10.34500  | 10.34500           | 99.11893           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN469 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN469</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN47! On 31/08/2024 Spot Bond |        |            | 10.40000  | 10.40000  | 10.40000           | 105.30848          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN470 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN470</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN47! On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.02204          |                   |            |  | 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            | 100.02441          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN472 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN472</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN47! On 17/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.62897          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN479 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN479</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN48! On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.29052          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN480 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN480</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN48! On 25/08/2025 Spot Bond |        |            |           |           | 0.00000            | 121.89200          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN485 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN485</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN48! On 28/02/2025 Spot Bond |        |            | 10.18500  | 10.18500  | 10.18500           | 105.29013          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN486 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN486</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN48! On 01/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.58414          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                          | Value            | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|------------------|------------------|------------|
| <b>Total ASN489 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>         |            |
| <b>Total For ASN489</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>         |            |
| ASN49: On 15/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.11149          |                   |            |                          | 0.00             | 0                |            |
| <b>Total ASN497 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>         |            |
| <b>Total For ASN497</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>         |            |
| ASN49: On 15/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.11149          |                   |            |                          | 0.00             | 0                |            |
| <b>Total ASN498 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>         |            |
| <b>Total For ASN498</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>         |            |
| ASN50: On 28/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.03673          |                   |            |                          | 0.00             | 0                |            |
| <b>Total ASN507 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>         |            |
| <b>Total For ASN507</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>         |            |
| ASN50: On 21/12/2026 Spot Bond |        |            | 9.75500   | 98.62597  | 9.75500            | 98.60016           |                   |            | 42,922,000,000.00        | 4,400,000        | 1,100,000        |            |
| <b>Total ASN508 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>42,922,000,000.00</b> | <b>4,400,000</b> | <b>1,100,000</b> |            |
| <b>Total For ASN508</b>        |        |            |           |           |                    |                    |                   |            | <b>42,922,000,000.00</b> | <b>4,400,000</b> | <b>1,100,000</b> |            |
| ASN50: On 21/12/2026 Spot Bond |        |            | 8.93500   | 98.49517  | 8.93500            | 98.47152           |                   |            | 0.00                     | 0                | 0                |            |
| <b>Total ASN509 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |            |
| <b>Total For ASN509</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |            |
| ASN51: On 21/12/2026 Spot Bond |        |            | 9.48500   | 97.36180  | 9.48500            | 97.33702           |                   |            | 0.00                     | 0                | 0                |            |
| <b>Total ASN510 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |            |
| <b>Total For ASN510</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |            |
| ASN51: On 21/12/2026 Spot Bond |        |            | 9.48500   | 97.36180  | 9.48500            | 97.33702           |                   |            | 0.00                     | 0                | 0                |            |
| <b>Total ASN511 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |            |
| <b>Total For ASN511</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |            |
| ASN52: On 31/07/2024 Spot Bond |        |            | 8.06000   | 101.46437 | 8.06000            | 101.44223          |                   |            | 0.00                     | 0                | 0                |            |
| <b>Total ASN522 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |            |
| <b>Total For ASN522</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |            |
| ASN52: On 31/07/2024 Spot Bond |        |            | 10.01000  | 101.44332 | 10.01000           | 101.41596          |                   |            | 0.00                     | 0                | 0                |            |
| <b>Total ASN525 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |            |
| <b>Total For ASN525</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |            |
| ASN53: On 31/07/2024 Spot Bond |        |            | 9.96000   | 101.44386 | 9.96000            | 101.41662          |                   |            | 0.00                     | 0                | 0                |            |
| <b>Total ASN530 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |            |
| <b>Total For ASN530</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |            |
| ASN53: On 31/01/2024 Spot Bond |        |            | 9.46000   | 100.99639 | 9.46000            | 100.97061          |                   |            | 0.00                     | 0                | 0                |            |
| <b>Total ASN532 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |            |
| <b>Total For ASN532</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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN53 On 31/01/2024 Spot Bond |        |            | 9.46000   | 100.99639 | 9.46000            | 100.97061          |                   |            |  | 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            | 100.74186          |                   |            |  | 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            | 99.99983           |                   |            |  | 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 |        |            | 10.09500  | 100.30639 | 10.09500           | 100.27997          |                   |            |  | 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 |        |            | 10.18500  | 100.29213 | 10.18500           | 100.26462          |                   |            |  | 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 |        |            | 10.04500  | 100.49655 | 10.04500           | 100.46935          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN558 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN558</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN56 On 05/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.96217          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN560 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN560</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN56 On 24/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.17940          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN568 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN568</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN56 On 04/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.44849          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN569 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN569</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN57 On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 108.86924          |                   |            |  | 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>         |            |
| ASN58 On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 99.69937           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN580 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN580</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN58 On 18/03/2024 Spot Bond |        |            |           |           | 0.00000            | 95.87451           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN587 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For ASN587</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN59 On 31/01/2024 Spot Bond |        |            | 10.17000  | 99.14501  | 10.17000           | 99.11784           |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN595 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN595</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN59 On 11/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.51974          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN596 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN596</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN59 On 17/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.36853          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN597 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN597</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN60 On 24/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.17781          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN600 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN600</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN60 On 23/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.19201          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN601 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN601</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN60 On 28/02/2031 Spot Bond |        |            |           |           | 0.00000            | 101.84321          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN602 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN602</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN60 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 99.06594           |                   |            |  | 0.00        | 0                | 100,000,00        |
| <b>Total ASN607 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| <b>Total For ASN607</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| ASN61 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 99.99972           |                   |            |  | 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>         |                   |
| ASN61 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.83078          |                   |            |  | 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>         |                   |
| ASN61 On 06/05/2024 Spot Bond |        |            |           |           | 0.00000            | 94.42380           |                   |            |  | 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>         |                   |
| ASN61 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.06236          |                   |            |  | 0.00        | 0                | 113,000,00        |
| <b>Total ASN614 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>113,000,00</b> |
| <b>Total For ASN614</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>113,000,00</b> |
| ASN61 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.91865          |                   |            |  | 0.00        | 0                |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN617 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN617</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN617 On 11/05/2023 Spot Bond |        |            |           |           | 0.00000            | 102.26742          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN619 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN619</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN619 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.02578          |                   |            |  | 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>         |            |
| ASN624 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.84513          |                   |            |  | 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>         |            |
| ASN627 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.71391          |                   |            |  | 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>         |            |
| ASN632 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.14069          |                   |            |  | 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>         |            |
| ASN633 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.21520          |                   |            |  | 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>         |            |
| ASN634 On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.58322          |                   |            |  | 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>         |            |
| ASN635 On 06/05/2024 Spot Bond |        |            |           |           | 0.00000            | 99.83228           |                   |            |  | 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>         |            |
| ASN644 On 12/07/2024 Spot Bond |        |            |           |           | 0.00000            | 101.36011          |                   |            |  | 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>         |            |
| ASN645 On 08/07/2026 Spot Bond |        |            |           |           | 0.00000            | 100.53476          |                   |            |  | 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>         |            |
| ASN646 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 100.79062          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN66: On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.64559          |                   |            |  | 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            | 101.75741          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN667 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN667</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN66: On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.71196          |                   |            |  | 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            | 100.85511          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN679 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN679</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN68: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.18007          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN681 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN681</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN68: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.21407          |                   |            |  | 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            | 101.84959          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN683 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN683</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN68: On 22/06/2026 Spot Bond |        |            |           |           | 0.00000            | 99.21970           |                   |            |  | 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            | 100.78759          |                   |            |  | 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            | 99.99984           |                   |            |  | 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            | 100.00004          |                   |            |  | 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            | 100.33036          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN694 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For ASN694</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN69: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 99.99976           |                   |            |  | 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            | 101.10069          |                   |            |  | 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            | 101.10636          |                   |            |  | 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            | 101.41455          |                   |            |  | 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            | 99.77481           |                   |            |  | 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            | 99.69376           |                   |            |  | 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            | 101.85406          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN714 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN714</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN71: On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 100.79816          |                   |            |  | 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>         |            |
| ASN71: On 15/09/2033 Spot Bond |        |            |           |           | 0.00000            | 101.46919          |                   |            |  | 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>         |            |
| ASN71: On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.74024          |                   |            |  | 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>         |            |
| ASN72: On 12/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.29915          |                   |            |  | 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>         |            |
| ASN73: On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.50584          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 100.00003          |                   |            |  | 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            | 101.72832          |                   |            |  | 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            | 100.79611          |                   |            |  | 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            | 101.07232          |                   |            |  | 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            | 101.08367          |                   |            |  | 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            | 98.16417           |                   |            |  | 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>         |            |
| ASN747 On 31/10/2026 Spot Bond |        |            |           |           | 0.00000            | 99.99976           |                   |            |  | 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>         |            |
| ASN748 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.25824          |                   |            |  | 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>         |            |
| ASN769 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.20849          |                   |            |  | 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>         |            |
| ASN770 On 21/12/2026 Spot Bond |        |            | 9.18884   | 9.18884   | 9.18884            | 105.36838          |                   |            |  | 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>         |            |
| ASN783 On 15/03/2025 Spot Bond |        |            |           |           | 0.00000            | 101.46937          |                   |            |  | 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>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN79( On 31/01/2024 Spot Bond |        |            | 9.81500   | 9.81500   | 9.81500            | 100.35841          |                   |            |  | 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            | 99.99975           |                   |            |  | 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            | 99.99979           |                   |            |  | 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            | 99.99981           |                   |            |  | 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            | 100.18541          |                   |            |  | 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            | 100.97366          |                   |            |  | 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            | 100.68860          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN818 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN818</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN82( On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.70333          |                   |            |  | 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            | 100.51100          |                   |            |  | 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            | 100.94799          |                   |            |  | 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            | 108.97299          |                   |            |  | 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            | 100.53237          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN824 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For ASN824</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN82: On 08/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.61298          |                   |            |  | 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            | 100.61180          |                   |            |  | 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            | 100.41951          |                   |            |  | 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            | 100.37709          |                   |            |  | 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            | 100.37709          |                   |            |  | 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            | 99.99987           |                   |            |  | 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            | 101.12643          |                   |            |  | 0.00        | 0                | 100,000,00        |
| <b>Total ASN837 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| <b>Total For ASN837</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| ASN83: On 21/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.19340          |                   |            |  | 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>         |                   |
| ASN83: On 21/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.19232          |                   |            |  | 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>         |                   |
| ASN84: On 21/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.19232          |                   |            |  | 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>         |                   |
| ASN84: On 22/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.19729          |                   |            |  | 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>         |                   |
| ASN84: On 25/04/2042 Spot Bond |        |            |           |           | 0.00000            | 115.89839          |                   |            |  | 0.00        | 0                |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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 |        |            | 6.56500   | 6.56500   | 6.56500            | 100.25723          |                   |            |  | 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 |        |            | 6.61500   | 6.61500   | 6.61500            | 100.25805          |                   |            |  | 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 |        |            | 6.76500   | 6.76500   | 6.76500            | 100.26049          |                   |            |  | 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            | 100.02670          |                   |            |  | 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            | 100.02656          |                   |            |  | 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            | 101.07241          |                   |            |  | 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>         |            |
| ASN851 On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.09526          |                   |            |  | 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>         |            |
| ASN852 On 31/08/2026 Spot Bond |        |            |           |           | 0.00000            | 101.72838          |                   |            |  | 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>         |            |
| ASN856 On 19/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.32046          |                   |            |  | 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>         |            |
| ASN857 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>         |            |
| ASN860 On 29/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02445          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN86: On 25/04/2042 Spot Bond |        |            |           |           | 0.00000            | 117.85433          |                   |            |  | 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            | 111.44310          |                   |            |  | 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            | 101.33402          |                   |            |  | 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            | 101.33402          |                   |            |  | 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            | 101.18305          |                   |            |  | 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            | 101.21174          |                   |            |  | 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            | 101.21174          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN868 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN868</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86: On 30/09/2027 Spot Bond |        |            |           |           | 0.00000            | 100.77717          |                   |            |  | 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            | 101.01251          |                   |            |  | 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            | 101.21988          |                   |            |  | 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            | 101.20855          |                   |            |  | 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            | 99.97587           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN881 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| <b>Total For ASN881</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN88: On 09/03/2028 Spot Bond |        |            |           |           | 0.00000            | 101.38790          |                   |            |  | 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            | 100.33089          |                   |            |  | 0.00        | 0                | 30,000,00        |
| <b>Total ASN886 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,00</b> |
| <b>Total For ASN886</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,00</b> |
| ASN88: On 29/06/2028 Spot Bond |        |            |           |           | 0.00000            | 100.89282          |                   |            |  | 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            | 101.26166          |                   |            |  | 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 |        |            | 10.63500  | 100.93129 | 10.63500           | 100.90240          |                   |            |  | 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            | 101.19721          |                   |            |  | 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            | 99.99985           |                   |            |  | 0.00        | 0                |                  |
| <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            | 101.06097          |                   |            |  | 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            | 101.76206          |                   |            |  | 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            | 101.79574          |                   |            |  | 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            | 101.76206          |                   |            |  | 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            | 101.72839          |                   |            |  | 0.00        | 0                |                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN917 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN917</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN917 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.74523          |                   |            |  | 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>         |            |
| ASN918 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.77048          |                   |            |  | 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>         |            |
| ASN919 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.74523          |                   |            |  | 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>         |            |
| ASN920 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.77048          |                   |            |  | 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>         |            |
| ASN921 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.28001          |                   |            |  | 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>         |            |
| ASN930 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.31512          |                   |            |  | 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>         |            |
| ASN932 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.16303          |                   |            |  | 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>         |            |
| ASN934 On 06/02/2023 Spot Bond |        |            |           |           | 0.00000            | 99.87309           |                   |            |  | 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>         |            |
| ASN935 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.75667          |                   |            |  | 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>         |            |
| ASN936 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.24829          |                   |            |  | 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>         |            |
| ASN937 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 99.99977           |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| ASN94( On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.17460          |                   |            |  | 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            | 101.13262          |                   |            |  | 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            | 101.09499          |                   |            |  | 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            | 101.30493          |                   |            |  | 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            | 101.06390          |                   |            |  | 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            | 101.07241          |                   |            |  | 0.00        | 500,000,000        | 500,000,000        |
| <b>Total ASN950 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>500,000,000</b> | <b>500,000,000</b> |
| <b>Total For ASN950</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>500,000,000</b> | <b>500,000,000</b> |
| ASN95( On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.72839          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total ASN951 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For ASN951</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| ASN95( On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 99.99975           |                   |            |  | 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            | 101.23129          |                   |            |  | 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            | 101.10406          |                   |            |  | 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            | 101.03841          |                   |            |  | 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            | 100.73938          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total ASN960 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value | Contracts Traded | Opt Intere   |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|--------------|
| <b>Total For ASN960</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| ASN96 On 07/12/2027 Spot Bond |        |            |           |           | 0.00000            | 69.27465           |                   |            |  | 0.00  | 0                |              |
| <b>Total ASN964 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For ASN964</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| ASN97 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.20821          |                   |            |  | 0.00  | 0                |              |
| <b>Total ASN973 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For ASN973</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| ASN97 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.19884          |                   |            |  | 0.00  | 0                |              |
| <b>Total ASN974 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For ASN974</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| ASN97 On 24/01/2025 Spot Bond |        |            |           |           | 0.00000            | 86.62708           |                   |            |  | 0.00  | 0                |              |
| <b>Total ASN975 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For ASN975</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| ASN97 On 31/01/2028 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00  | 0                | 9,000,000,00 |
| <b>Total ASN977 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 9,000,000,00 |
| <b>Total For ASN977</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 9,000,000,00 |
| BAW29 On 22/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.65367          |                   |            |  | 0.00  | 0                |              |
| <b>Total BAW29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For BAW29</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| BAW33 On 13/10/2023 Spot Bond |        |            | 6.64500   | 101.53255 | 6.64500            | 101.51432          |                   |            |  | 0.00  | 0                |              |
| <b>Total BAW33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For BAW33</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| BAW34 On 09/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.22157          |                   |            |  | 0.00  | 400,000,000      | 200,000,00   |
| <b>Total BAW34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 400,000,000      | 200,000,00   |
| <b>Total For BAW34</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 400,000,000      | 200,000,00   |
| BAW36 On 18/02/2024 Spot Bond |        |            |           |           | 0.00000            | 102.32056          |                   |            |  | 0.00  | 600,000,000      | 600,000,00   |
| <b>Total BAW36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 600,000,000      | 600,000,00   |
| <b>Total For BAW36</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 600,000,000      | 600,000,00   |
| BAW37 On 12/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.44410          |                   |            |  | 0.00  | 0                |              |
| <b>Total BAW37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For BAW37</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| BAW38 On 12/07/2027 Spot Bond |        |            |           |           | 0.00000            | 100.81800          |                   |            |  | 0.00  | 0                |              |
| <b>Total BAW38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For BAW38</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| BAWGL On 22/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.67958          |                   |            |  | 0.00  | 0                | 700,000,00   |



| 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 BAWGL1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>700,000,00</b> |
| <b>Total For BAWGL1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>700,000,00</b> |
| BAWGL On 22/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.92637          |                   |            |  | 0.00        | 0                | 500,000,00        |
| <b>Total BAWGL2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| <b>Total For BAWGL2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| BAYA7 On 31/03/2026 Spot Bond |        |            | 11.38500  | 11.38500  | 11.38500           | 106.14148          |                   |            |  | 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>         |                   |
| BAYA7 On 01/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.20592          |                   |            |  | 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>         |                   |
| BAYA7 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.93347          |                   |            |  | 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>         |                   |
| BAYA7 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.04454          |                   |            |  | 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>         |                   |
| BAYA8 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.36469          |                   |            |  | 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>         |                   |
| BAYA8 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.04208          |                   |            |  | 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>         |                   |
| BAYA8 On 31/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.92754          |                   |            |  | 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>         |                   |
| BAYA8 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.03508          |                   |            |  | 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>         |                   |
| BAYA8 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 102.97414          |                   |            |  | 0.00        | 0                | 200,000,00        |
| <b>Total BAYA88 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| <b>Total For BAYA88</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| BAYA8 On 30/06/2024 Spot Bond |        |            |           |           | 0.00000            | 99.24669           |                   |            |  | 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>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BAYA9( On 30/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.02471          |                   |            |  | 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            | 100.87203          |                   |            |  | 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            | 100.89035          |                   |            |  | 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            | 100.87151          |                   |            |  | 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            | 101.68454          |                   |            |  | 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            | 100.86411          |                   |            |  | 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            | 100.07395          |                   |            |  | 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            | 100.92866          |                   |            |  | 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            | 100.92777          |                   |            |  | 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            | 100.90166          |                   |            |  | 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            | 101.02175          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB1' On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.17294          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For BAYB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB15 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.04088          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB16 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.02209          |                   |            |  | 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>         |            |
| BAYB21 On 30/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.01480          |                   |            |  | 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>         |            |
| BAYB22 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.02175          |                   |            |  | 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>         |            |
| BAYB23 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.02209          |                   |            |  | 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>         |            |
| BAYB24 On 30/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.05967          |                   |            |  | 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>         |            |
| BD0302 On 18/04/2028 Spot Bond |        |            | 8.49000   | 8.49000   | 8.49000            | 100.78917          |                   |            |  | 0.00        | 0                |            |
| <b>Total BD0302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BD0302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX211 On 05/08/2033 Spot Bond |        |            |           |           | 0.00000            | 99.84164           |                   |            |  | 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            | 100.91774          |                   |            |  | 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            | 97.65051           |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX36 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX36</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX37 On 16/09/2033 Spot Bond  |        |            |           |           | 0.00000            | 78.36563           |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <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            | 95.55634           |                   |            |  | 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            | 78.37266           |                   |            |  | 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            | 100.00000          |                   |            |  | 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            | 101.00852          |                   |            |  | 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            | 100.66013          |                   |            |  | 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            | 100.98471          |                   |            |  | 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            | 100.66769          |                   |            |  | 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            | 104.82598          |                   |            |  | 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            | 103.71145          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total BGL19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For BGL19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| BID10 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 102.04916          |                   |            |  | 0.00        | 600,000,000        | 300,000,000        |
| <b>Total BID10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>300,000,000</b> |
| <b>Total For BID10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>300,000,000</b> |
| BID11 On 15/11/2023 Spot Bond |        |            | 8.79000   | 102.64460 | 8.79000            | 102.62022          |                   |            |  | 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>           |                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| BID13 On 14/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.55384          |                   |            |  | 0.00        | 510,000,000        | 510,000,000        |
| <b>Total BID13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>510,000,000</b> | <b>510,000,000</b> |
| <b>Total For BID13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>510,000,000</b> | <b>510,000,000</b> |
| BID15 On 28/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.34288          |                   |            |  | 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            | 100.78405          |                   |            |  | 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            | 100.80153          |                   |            |  | 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            | 99.99997           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total BNPP01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For BNPP01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| BNPP0 On 12/10/2028 Spot Bond |        |            |           |           | 0.00000            | 100.50796          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total BNPP02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For BNPP02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| BNPP0 On 21/02/2023 Spot Bond |        |            |           |           | 0.00000            | 99.76600           |                   |            |  | 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            | 98.39500           |                   |            |  | 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            | 73.12700           |                   |            |  | 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            | 54.62900           |                   |            |  | 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            | 52.05600           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total BNPP13 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For BNPP13</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| BPPF1 On 09/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.67920          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total BPPF13 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For BPPF13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF2: On 19/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.50548          |                   |            |  | 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            | 101.49703          |                   |            |  | 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            | 100.58409          |                   |            |  | 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            | 100.54960          |                   |            |  | 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            | 99.93074           |                   |            |  | 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            | 101.61323          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF3: On 10/05/2023 Spot Bond |        |            |           |           | 0.00000            | 99.78669           |                   |            |  | 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            | 101.66274          |                   |            |  | 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            | 101.65997          |                   |            |  | 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            | 100.82850          |                   |            |  | 0.00        | 0                |            |
| <b>Total BWZJ24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BWZJ24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BWZJ2: On 11/02/2025 Spot Bond |        |            |           |           | 0.00000            | 102.25316          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total BWZJ25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BWZJ25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BYA100 On 30/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.88281          |                   |            |  | 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            | 100.86396          |                   |            |  | 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            | 99.90617           |                   |            |  | 0.00        | 0                | 200,000,00        |
| <b>Total CBL29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| <b>Total For CBL29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| CBL30 On 02/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.87501           |                   |            |  | 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            | 101.51081          |                   |            |  | 0.00        | 0                | 200,000,00        |
| <b>Total CBL31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| <b>Total For CBL31</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| CCT01 On 23/06/2023 Spot Bond  |        |            | 7.98500   | 103.08274 | 7.98500            | 103.06088          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CCT01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CCT01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CCT02 On 12/06/2024 Spot Bond  |        |            | 8.28500   | 105.80468 | 8.28500            | 105.78108          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CCT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CCT02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CCT03 On 15/03/2025 Spot Bond  |        |            | 8.83500   | 108.66312 | 8.83500            | 108.63718          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CCT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CCT03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CCT04 On 17/07/2027 Spot Bond  |        |            | 9.87500   | 9.87500   | 9.87500            | 100.98616          |                   |            |  | 0.00        | 0                | 692,31            |
| <b>Total CCT04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>692,31</b>     |
| <b>Total For CCT04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>692,31</b>     |
| CGR42 On 03/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.90786           |                   |            |  | 0.00        | 0                |                   |
| <b>Total CGR42 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CGR42</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CGR46 On 28/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.94955          |                   |            |  | 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>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| CGR47 On 28/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 102.04495          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CGR47 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CGR47</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CGR50 On 23/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.24126          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CGR50 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CGR50</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CGR51 On 23/10/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.25170          |                   |            |  | 0.00        | 0                | 10,618,90        |
| <b>Total CGR51 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,618,90</b> |
| <b>Total For CGR51</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,618,90</b> |
| CGR52 On 30/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.99632          |                   |            |  | 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   | 104.39131 | 4.77000            | 102.05500          |                   |            |  | 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            | 101.40400          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN317 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CLN317</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CLN345 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.09586          |                   |            |  | 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 |        |            | 9.80500   | 104.65976 | 9.80500            | 104.63209          |                   |            |  | 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   | 109.28333 | 8.70700            | 108.15300          |                   |            |  | 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            | 99.82261           |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN366 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CLN366</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CLN371 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 103.49497          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN371 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total For CLN371</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN371 On 20/03/2024 Spot Bond |        |            | 10.47500  | 103.95727 | 10.47500           | 103.92795          |                   |            |  | 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>           |                    |
| CLN384 On 20/09/2024 Spot Bond |        |            | 6.50000   | 112.86695 | 6.50000            | 107.63400          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total CLN384 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN384</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN385 On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 103.73200          |                   |            |  | 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>           |                    |
| CLN453 On 31/01/2025 Spot Bond |        |            | 6.33000   | 156.76175 | 6.33000            | 156.71577          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total CLN453 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN453</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN454 On 31/01/2025 Spot Bond |        |            | 8.44000   | 150.61448 | 8.44000            | 150.56185          |                   |            |  | 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>           |                    |
| CLN496 On 04/09/2024 Spot Bond |        |            | 9.45000   | 105.04964 | 9.45000            | 105.02285          |                   |            |  | 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>           |                    |
| CLN497 On 04/09/2024 Spot Bond |        |            |           |           | 0.00000            | 102.70193          |                   |            |  | 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>           |                    |
| CLN502 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.53609          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total CLN502 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN502</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN504 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.21323          |                   |            |  | 0.00        | 271,649,600        | 135,824,800        |
| <b>Total CLN504 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>271,649,600</b> | <b>135,824,800</b> |
| <b>Total For CLN504</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>271,649,600</b> | <b>135,824,800</b> |
| CLN516 On 15/03/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22165          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total CLN516 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN516</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN517 On 30/04/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02413          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total CLN517 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN517</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN518 On 25/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.78115          |                   |            |  | 0.00        | 0                  |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN518 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN518</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN520 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.25857          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN520 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN520</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN522 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.58812          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN522 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN522</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN524 On 09/03/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.24645          |                   |            |  | 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>         |            |
| CLN526 On 24/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.28325          |                   |            |  | 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>         |            |
| CLN528 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.08575          |                   |            |  | 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>         |            |
| CLN530 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 102.28751          |                   |            |  | 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>         |            |
| CLN532 On 25/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.10906          |                   |            |  | 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>         |            |
| CLN534 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.25857          |                   |            |  | 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>         |            |
| CLN536 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.12379          |                   |            |  | 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>         |            |
| CLN538 On 18/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.33189          |                   |            |  | 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>         |            |
| CLN540 On 18/07/2025 Spot Bond |        |            | 9.71500   | 101.75267 | 9.71500            | 101.72600          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN536 On 18/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.05053          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN536 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN536</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN537 On 25/10/2023 Spot Bond |        |            |           |           | 0.00000            | 99.67164           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN537 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN537</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN540 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.39080          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN540 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN540</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN541 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 160.55700          |                   |            |  | 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>         |            |
| CLN545 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.29428          |                   |            |  | 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>         |            |
| CLN546 On 21/08/2026 Spot Bond |        |            | 9.18500   | 106.93870 | 9.18500            | 106.91260          |                   |            |  | 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>         |            |
| CLN547 On 29/03/2025 Spot Bond |        |            | 9.23500   | 105.05123 | 9.23500            | 105.02503          |                   |            |  | 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>         |            |
| CLN548 On 12/11/2025 Spot Bond |        |            | 9.32500   | 104.24659 | 9.32500            | 104.22035          |                   |            |  | 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  |        |            | 9.37500   | 9.37500   | 9.37500            | 326.59200          |                   |            |  | 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>         |            |
| CLN553 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 98.81318           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN553 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN553</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN554 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.07060           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN554 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN554</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN556 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.87295          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN556 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN556</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN556 On 12/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.80519          |                   |            |  | 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            | 101.61997          |                   |            |  | 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            | 100.41894          |                   |            |  | 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            | 127.93900          |                   |            |  | 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            | 101.93045          |                   |            |  | 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 |        |            | 9.68500   | 103.15803 | 9.68500            | 103.34928          |                   |            |  | 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 |        |            | 9.18500   | 104.58759 | 9.18500            | 104.56165          |                   |            |  | 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            | 99.99617           |                   |            |  | 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            | 101.65538          |                   |            |  | 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            | 101.46774          |                   |            |  | 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            | 101.45785          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN567 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN567</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN567 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.85299          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN568 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN568</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN57 On 12/11/2025 Spot Bond |        |            | 9.41500   | 103.55742 | 9.41500            | 103.53111          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN571 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN571</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN57 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.86912          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN572 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN572</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN57 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.85963          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN574 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN574</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN57 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.19644          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN575 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN575</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN57 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.19175          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN577 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN577</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN57 On 18/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.32294          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN578 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN578</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN57 On 02/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.72525          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN579 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN579</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN58 On 10/05/2024 Spot Bond |        |            |           |           | 0.00000            | 99.75670           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN581 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN581</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN58 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.22038          |                   |            |  | 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>         |            |
| CLN58 On 18/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.32576          |                   |            |  | 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>         |            |
| CLN58 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.77274          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN586 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 103.29081          |                   |            |  | 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            | 104.58681          |                   |            |  | 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            | 101.08647          |                   |            |  | 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            | 102.92867          |                   |            |  | 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            | 102.96583          |                   |            |  | 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 |        |            | 4.75000   | 155.46636 | 4.75000            | 124.50073          |                   |            |  | 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            | 101.88962          |                   |            |  | 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            | 100.93882          |                   |            |  | 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            | 101.60145          |                   |            |  | 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 |        |            | 8.65500   | 8.65500   | 8.65500            | 102.52845          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN597 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN597</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN598 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.69879          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN598 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN598</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN599 On 10/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.20597          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN599 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN599</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN60 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.08647          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN600 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN600</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN60 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.08647          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN601 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN601</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN60 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.69400          |                   |            |  | 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>         |            |
| CLN60 On 05/08/2024 Spot Bond |        |            | 8.24000   | 8.24000   | 8.24000            | 100.58870          |                   |            |  | 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>         |            |
| CLN60 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 99.86265           |                   |            |  | 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>         |            |
| CLN60 On 12/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.06583          |                   |            |  | 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>         |            |
| CLN60 On 14/04/2026 Spot Bond |        |            |           |           | 0.00000            | 102.87669          |                   |            |  | 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>         |            |
| CLN60 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.35698          |                   |            |  | 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>         |            |
| CLN60 On 22/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.62175          |                   |            |  | 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>         |            |
| CLN60 On 30/04/2023 Spot Bond |        |            | 8.81500   | 102.48199 | 8.81500            | 102.45776          |                   |            |  | 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>         |            |
| CLN61 On 02/03/2028 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN61 On 23/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.18832          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total CLN610 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN610</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN611 On 14/04/2026 Spot Bond |        |            |           |           | 0.00000            | 102.05272          |                   |            |  | 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            | 101.38534          |                   |            |  | 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            | 101.70984          |                   |            |  | 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            | 98.09200           |                   |            |  | 0.00        | 0                | 420,000,00        |
| <b>Total CLN616 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>420,000,00</b> |
| <b>Total For CLN616</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>420,000,00</b> |
| CLN617 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 102.49127          |                   |            |  | 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            | 101.55740          |                   |            |  | 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            | 100.02320          |                   |            |  | 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            | 100.42285          |                   |            |  | 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>         |                   |
| CLN624 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.82131          |                   |            |  | 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>         |                   |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| CLN627 On 31/07/2034 Spot Bond |        |            |           |           | 0.00000            | 98.42932           |                   |            |  | 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 |        |            | 12.45000  | 61.90260  | 12.45000           | 80.70582           |                   |            |  | 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            | 101.84747          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN629 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CLN629</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CLN630 On 19/08/2025 Spot Bond |        |            | 9.88500   | 103.42599 | 9.88500            | 103.39888          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN630 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CLN630</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CLN631 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.81550          |                   |            |  | 0.00        | 0                | 20,000,00        |
| <b>Total CLN631 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,00</b> |
| <b>Total For CLN631</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,00</b> |
| CLN632 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.81500          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN632 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CLN632</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CLN633 On 09/10/2034 Spot Bond |        |            |           |           | 0.00000            | 100.64352          |                   |            |  | 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            | 101.93555          |                   |            |  | 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            | 104.11440          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN635 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CLN635</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CLN636 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.59452          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN636 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CLN636</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CLN637 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.80969          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN637 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CLN637</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CLN638 On 19/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.84096          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN638 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN638</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN640 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.92585          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN640 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN640</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN640 On 17/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.32994          |                   |            |  | 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            | 101.60033          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN644 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN644</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN644 On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.07362          |                   |            |  | 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            | 100.16065          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN646 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN646</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN646 On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.07478          |                   |            |  | 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            | 101.92086          |                   |            |  | 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            | 101.54306          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN649 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN649</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN649 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.80969          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN650 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN650</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN650 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.80969          |                   |            |  | 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            | 99.37500           |                   |            |  | 0.00        | 0                | 346,000,00 |

| 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 CLN655 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>346,000,00</b> |
| <b>Total For CLN655</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>346,000,00</b> |
| CLN655 On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.20876          |                   |            |  | 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            | 100.88436          |                   |            |  | 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            | 101.50719          |                   |            |  | 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            | 100.67800          |                   |            |  | 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            | 125.14900          |                   |            |  | 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            | 151.57900          |                   |            |  | 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            | 101.72003          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN665 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN665</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN665 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 99.83101           |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN666 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN666</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN666 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 102.06519          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN667 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN667</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN667 On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.90874          |                   |            |  | 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>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| CLN669 On 18/09/2024 Spot Bond |        |            |           |           | 0.00000            | 102.24962          |                   |            |  | 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            | 101.65952          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN670 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CLN670</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CLN671 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.94520          |                   |            |  | 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   | 159.39936 | 5.45647            | 129.50466          |                   |            |  | 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   | 159.39936 | 5.45647            | 129.50549          |                   |            |  | 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            | 101.97423          |                   |            |  | 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            | 102.05164          |                   |            |  | 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            | 101.04019          |                   |            |  | 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            | 101.53737          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN680 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CLN680</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CLN681 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 103.72809          |                   |            |  | 0.00        | 0                | 10,000.00        |
| <b>Total CLN681 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000.00</b> |
| <b>Total For CLN681</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000.00</b> |
| CLN682 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.31815          |                   |            |  | 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>         |                  |
| CLN683 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.01152          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN683 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN683</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN683 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.02928          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN684 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN684</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN684 On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 101.99993          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN685 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN685</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN685 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.15095          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN687 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN687</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN687 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.15075          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN688 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN688</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN688 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 103.33903          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN690 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN690</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN690 On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.84496          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN691 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN691</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN691 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.05701          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN692 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN692</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN692 On 17/05/2025 Spot Bond |        |            |           |           | 0.00000            | 102.16361          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN693 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN693</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN693 On 28/02/2025 Spot Bond |        |            | 11.19500  | 11.19500  | 11.19500           | 88.57215           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN697 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN697</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN697 On 31/08/2024 Spot Bond |        |            | 11.45500  | 11.45500  | 11.45500           | 87.07826           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN698 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN698</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN698 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 105.23368          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN699 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN699</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN699 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.45392          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN700 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN700</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN700 On 31/03/2024 Spot Bond |        |            | 10.86000  | 10.86000  | 10.86000           | 87.85099           |                   |            |  | 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            | 102.12270          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN704 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN704</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN704 On 31/08/2024 Spot Bond |        |            | 11.10000  | 11.10000  | 11.10000           | 89.12749           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN705 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN705</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN705 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 102.09034          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN707 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN707</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN707 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.84306          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN708 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN708</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN708 On 26/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.04116          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN709 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN709</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN709 On 31/01/2025 Spot Bond |        |            | 11.19500  | 11.19500  | 11.19500           | 81.16557           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN710 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN710</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN710 On 31/01/2024 Spot Bond |        |            | 11.15500  | 11.15500  | 11.15500           | 81.40612           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN711 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN711</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN711 On 11/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.15805          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN712 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN712</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN712 On 12/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.64530          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN713 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN713</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN713 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.04560          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN715 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.04560          |                   |            |  | 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            | 101.04560          |                   |            |  | 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           | 80.21372           |                   |            |  | 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            | 101.15680          |                   |            |  | 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           | 79.22031           |                   |            |  | 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           | 79.53971           |                   |            |  | 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            | 101.40678          |                   |            |  | 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           | 80.24322           |                   |            |  | 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            | 100.99130          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN724 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN724</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN725 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.99130          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN725 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN725</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN726 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.99130          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN726 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN726</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN727 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.00238          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN727 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN727</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN727 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.00238          |                   |            |  | 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            | 101.00238          |                   |            |  | 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           | 82.71720           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN730 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN730</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN730 On 31/01/2024 Spot Bond |        |            | 10.77500  | 10.77500  | 10.77500           | 83.74444           |                   |            |  | 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           | 84.37610           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN732 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN732</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN732 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.05678          |                   |            |  | 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            | 101.17037          |                   |            |  | 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 31/01/2024 Spot Bond |        |            | 9.25000   | 9.25000   | 9.25000            | 93.66231           |                   |            |  | 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            | 101.32732          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN737 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN737</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN737 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.59367          |                   |            |  | 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            | 119.76700          |                   |            |  | 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 31/01/2024 Spot Bond |        |            | 9.51000   | 9.51000   | 9.51000            | 92.40807           |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <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            | 101.79033          |                   |            |  | 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            | 100.82004          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN742 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN742</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN742 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.00000          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN743 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN743</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN743 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.05500          |                   |            |  | 0.00        | 0                | 151,000,00        |
| <b>Total CLN744 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>151,000,00</b> |
| <b>Total For CLN744</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>151,000,00</b> |
| CLN744 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.24583          |                   |            |  | 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            | 101.78278          |                   |            |  | 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            | 101.05695          |                   |            |  | 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            | 99.99973           |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN748 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN748</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN748 On 31/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN749 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN749</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN749 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.22463          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN750 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN750</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN750 On 01/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.66480          |                   |            |  | 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>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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                |            |
| <b>Total CLN753 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN753</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN754 On 31/07/2023 Spot Bond |        |            | 7.40000   | 7.40000   | 7.40000            | 100.00000          |                   |            |  | 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            | 98.39242           |                   |            |  | 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            | 100.72976          |                   |            |  | 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            | 100.69524          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN760 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN760</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN761 On 22/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.13298          |                   |            |  | 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>         |            |
| CLN762 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>         |            |
| CLN763 On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 101.81853          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN763 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN763</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN763 On 21/07/2027 Spot Bond |        |            |           |           | 0.00000            | 100.15021          |                   |            |  | 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>         |            |
| CLN764 On 31/07/2023 Spot Bond |        |            | 9.57000   | 9.57000   | 9.57000            | 92.12164           |                   |            |  | 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>         |            |
| CLN765 On 31/07/2023 Spot Bond |        |            | 7.40000   | 7.40000   | 7.40000            | 100.00000          |                   |            |  | 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>         |            |
| CLN766 On 31/01/2024 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>         |            |
| CLN767 On 23/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.04888          |                   |            |  | 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>         |            |
| CLN768 On 23/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.49968          |                   |            |  | 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>         |            |
| CLN769 On 31/07/2024 Spot Bond |        |            |           |           | 0.00000            | 107.36346          |                   |            |  | 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>         |            |
| CLN770 On 31/08/2023 Spot Bond |        |            | 10.39000  | 10.39000  | 10.39000           | 84.71599           |                   |            |  | 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>         |            |
| CLN771 On 31/08/2023 Spot Bond |        |            | 10.88000  | 10.88000  | 10.88000           | 90.43349           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN772 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN772</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN772 On 28/08/2028 Spot Bond |        |            |           |           | 0.00000            | 101.72856          |                   |            |  | 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            | 99.99987           |                   |            |  | 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 |        |            | 7.45000   | 7.45000   | 7.45000            | 98.28239           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 101.64414          |                   |            |  | 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            | 101.87988          |                   |            |  | 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            | 99.99981           |                   |            |  | 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            | 99.99980           |                   |            |  | 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            | 104.76225          |                   |            |  | 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            | 99.99978           |                   |            |  | 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            | 99.99976           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN784 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN784</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN784 On 30/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.77716          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN785 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN785</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN785 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.96811          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN786 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN786</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN786 On 30/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.77716          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| CLN788 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 109.87240          |                   |            |  | 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            | 109.70507          |                   |            |  | 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            | 99.99987           |                   |            |  | 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            | 102.32500          |                   |            |  | 0.00        | 0                | 95,000,00        |
| <b>Total CLN791 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>95,000,00</b> |
| <b>Total For CLN791</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>95,000,00</b> |
| CLN792 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 99.99987           |                   |            |  | 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>         |                  |
| CLN793 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.89797          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN793 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CLN793</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CLN794 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 99.99987           |                   |            |  | 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            | 99.99987           |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN795 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CLN795</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CLN796 On 31/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.77723          |                   |            |  | 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            | 99.99987           |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN797 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CLN797</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CLN798 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN798 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CLN798</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CLN799 On 31/01/2026 Spot Bond |        |            |           |           | 0.00000            | 99.99959           |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN799 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CLN799</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CLN800 On 31/01/2026 Spot Bond |        |            |           |           | 0.00000            | 99.99959           |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN800 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN800</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN80 On 28/02/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.73674          |                   |            |  | 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>         |            |
| CLN80 On 31/01/2025 Spot Bond  |        |            |           |           | 0.00000            | 85.46594           |                   |            |  | 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>         |            |
| CLN80 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>         |            |
| CLN80 On 31/01/2027 Spot Bond  |        |            |           |           | 0.00000            | 99.99980           |                   |            |  | 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>         |            |
| CLN80 On 20/04/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.30614          |                   |            |  | 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>         |            |
| CLN80 On 31/01/2027 Spot Bond  |        |            |           |           | 0.00000            | 99.99969           |                   |            |  | 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>         |            |
| CLN80 On 28/02/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.74529          |                   |            |  | 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>         |            |
| CLN80 On 31/01/2027 Spot Bond  |        |            |           |           | 0.00000            | 99.99977           |                   |            |  | 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>         |            |
| CLN80 On 21/12/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.99584          |                   |            |  | 0.00        | 0                |            |
| <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  |        |            | 8.49000   | 100.81220 | 8.49000            | 100.78917          |                   |            |  | 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            | 101.00128          |                   |            |  | 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            | 100.21458          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN811 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN811</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN811 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 99.99987           |                   |            |  | 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>         |            |
| CLN815 On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00008          |                   |            |  | 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>         |            |
| CLN816 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 99.99969           |                   |            |  | 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>         |            |
| CLN817 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 99.99982           |                   |            |  | 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>         |            |
| CLN818 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 99.99987           |                   |            |  | 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>         |            |
| CLN819 On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00008          |                   |            |  | 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>         |            |
| CLN820 On 31/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.77723          |                   |            |  | 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>         |            |
| CLN821 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>         |            |
| CLN822 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>         |            |
| CLN823 On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00008          |                   |            |  | 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>         |            |
| CLN824 On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00008          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN826 On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 99.99976           |                   |            |  | 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            | 100.00008          |                   |            |  | 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            | 90.76440           |                   |            |  | 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            | 99.99987           |                   |            |  | 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            | 111.40568          |                   |            |  | 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            | 101.43678          |                   |            |  | 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            | 99.99976           |                   |            |  | 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 |        |            | 8.83500   | 8.83500   | 8.83500            | 104.22105          |                   |            |  | 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            | 101.72825          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN834 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN834</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN835 On 31/08/2026 Spot Bond |        |            |           |           | 0.00000            | 101.72838          |                   |            |  | 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>         |            |
| CLN836 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.72839          |                   |            |  | 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>         |            |
| CLN837 On 31/08/2029 Spot Bond |        |            |           |           | 0.00000            | 101.72828          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN837 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For CLN837</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN837 On 31/03/2027 Spot Bond |        |            |           |           | 0.00000            | 100.77723          |                   |            |  | 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            | 101.06446          |                   |            |  | 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>         |                   |
| CLN840 On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.70215          |                   |            |  | 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>         |                   |
| CLN841 On 20/07/2026 Spot Bond |        |            |           |           | 0.00000            | 96.29100           |                   |            |  | 0.00        | 0                | 104,000,00        |
| <b>Total CLN841 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>104,000,00</b> |
| <b>Total For CLN841</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>104,000,00</b> |
| CLN842 On 20/07/2026 Spot Bond |        |            |           |           | 0.00000            | 95.73100           |                   |            |  | 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>         |                   |
| CLN843 On 20/07/2026 Spot Bond |        |            |           |           | 0.00000            | 95.57300           |                   |            |  | 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>         |                   |
| CLN844 On 07/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.36281          |                   |            |  | 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>         |                   |
| CLN845 On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.70410          |                   |            |  | 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>         |                   |
| CLN846 On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.71181          |                   |            |  | 0.00        | 0                |                   |
| <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            | 100.77723          |                   |            |  | 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            | 100.77723          |                   |            |  | 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            | 100.77687          |                   |            |  | 0.00        | 0                |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN849 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN849</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN85( On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00009          |                   |            |  | 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>         |            |
| CLN85 On 27/09/2028 Spot Bond  |        |            |           |           | 0.00000            | 101.06116          |                   |            |  | 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>         |            |
| CLN85 On 20/07/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.07241          |                   |            |  | 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>         |            |
| CLN85 On 20/06/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.12008          |                   |            |  | 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>         |            |
| CLN85 On 20/07/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.19154          |                   |            |  | 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>         |            |
| CLN85 On 20/07/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.21421          |                   |            |  | 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>         |            |
| CLN85 On 23/09/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.10675          |                   |            |  | 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>         |            |
| CLN85 On 06/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 103.79624          |                   |            |  | 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>         |            |
| CLN85 On 28/02/2024 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 86.59800           |                   |            |  | 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>         |            |
| CLN86 On 31/07/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.00008          |                   |            |  | 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>         |            |
| CLN86 On 20/06/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.12916          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN862 On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.06106          |                   |            |  | 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            | 101.33832          |                   |            |  | 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            | 111.30732          |                   |            |  | 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           | 101.62700          |                   |            |  | 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           | 103.19300          |                   |            |  | 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            | 99.99982           |                   |            |  | 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            | 85.39876           |                   |            |  | 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            | 99.99999           |                   |            |  | 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            | 99.99985           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN870 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN870</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN871 On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 99.99985           |                   |            |  | 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>         |            |
| CLN872 On 30/09/2029 Spot Bond |        |            | 11.25000  | 11.25000  | 11.25000           | 85.87910           |                   |            |  | 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>         |            |
| CLN873 On 31/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.72825          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN873 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN873</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN873 On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.08944          |                   |            |  | 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>         |            |
| CLN874 On 29/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.03330          |                   |            |  | 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>         |            |
| CLN875 On 29/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.03330          |                   |            |  | 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>         |            |
| CLN876 On 24/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.15500          |                   |            |  | 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>         |            |
| CLN877 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 99.99984           |                   |            |  | 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>         |            |
| CLN878 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.69879          |                   |            |  | 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>         |            |
| CLN879 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.69502          |                   |            |  | 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>         |            |
| CLN880 On 31/07/2024 Spot Bond |        |            | 10.86000  | 10.86000  | 10.86000           | 83.21294           |                   |            |  | 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>         |            |
| CLN881 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 99.99984           |                   |            |  | 0.00        | 0                |            |
| <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           | 81.98165           |                   |            |  | 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           | 80.77689           |                   |            |  | 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           | 80.77689           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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           | 80.59842           |                   |            |  | 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           | 80.74710           |                   |            |  | 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 |        |            | 5.61000   | 5.61000   | 5.61000            | 124.75611          |                   |            |  | 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            | 101.18594          |                   |            |  | 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            | 101.12695          |                   |            |  | 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            | 100.00008          |                   |            |  | 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>         |            |
| CLN893 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.09726          |                   |            |  | 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>         |            |
| CLN894 On 31/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.72825          |                   |            |  | 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>         |            |
| CLN895 On 30/09/2027 Spot Bond |        |            |           |           | 0.00000            | 100.77717          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN897 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.66477          |                   |            |  | 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           | 66.84496           |                   |            |  | 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           | 66.35370           |                   |            |  | 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 |        |            | 10.85500  | 10.85500  | 10.85500           | 105.99348          |                   |            |  | 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            | 101.45200          |                   |            |  | 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 |        |            | 10.27000  | 10.27000  | 10.27000           | 104.83441          |                   |            |  | 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            | 101.36751          |                   |            |  | 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            | 101.25950          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN905 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN905</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN906 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.17800          |                   |            |  | 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>         |            |
| CLN907 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.47801          |                   |            |  | 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>         |            |
| CLN908 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.51500          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN908 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| <b>Total For CLN908</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CLN908 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 103.13900          |                   |            |  | 0.00        | 0                | 40,000,00        |
| <b>Total CLN909 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>40,000,00</b> |
| <b>Total For CLN909</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>40,000,00</b> |
| CLN909 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.32608          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.50215          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN911 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CLN911</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CLN911 On 31/01/2026 Spot Bond |        |            |           |           | 0.00000            | 99.99960           |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN912 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CLN912</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| CLN912 On 20/12/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                  |
| <b>Total CLN913 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For CLN913</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| COJ05 On 05/06/2023 Spot Bond  |        |            | 10.42000  | 102.47494 | 10.42000           | 102.44670          |                   |            |  | 0.00        | 0                |                  |
| <b>Total COJ05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For COJ05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| COJ08 On 22/06/2026 Spot Bond  |        |            | 10.47500  | 104.00025 | 10.47500           | 103.97108          |                   |            |  | 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  |        |            | 11.51000  | 99.85852  | 11.51000           | 99.82783           |                   |            |  | 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  |        |            | 9.88500   | 102.85581 | 9.88500            | 102.82841          |                   |            |  | 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  |        |            | 12.24500  | 95.69280  | 12.24500           | 95.66155           |                   |            |  | 0.00        | 0                | 40,000,00        |
| <b>Total COT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>40,000,00</b> |
| <b>Total For COT02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>40,000,00</b> |
| COT03 On 05/06/2028 Spot Bond  |        |            | 10.83500  | 96.01330  | 10.83500           | 95.98548           |                   |            |  | 0.00        | 0                |                  |
| <b>Total COT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For COT03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| DSY02 On 21/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 102.57884          |                   |            |  | 0.00        | 510,000,000      | 1,010,000,00     |

| 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 DSY02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>510,000,000</b> | <b>1,010,000,000</b> |
| <b>Total For DSY02</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>510,000,000</b> | <b>1,010,000,000</b> |
| DSY03 On 21/11/2024 Spot Bond  |        |            | 9.58500   | 9.58500   | 9.58500            | 103.44099          |                   |            |                             | 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            | 102.45979          |                   |            |                             | 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            | 101.80128          |                   |            |                             | 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            | 102.41555          |                   |            |                             | 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            | 101.61389          |                   |            |                             | 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            | 100.81844          |                   |            |                             | 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            | 100.77063          |                   |            |                             | 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            | 101.07648          |                   |            |                             | 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            | 101.09718          |                   |            |                             | 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   |        |            | 7.55000   | 104.43832 | 7.55000            | 104.41684          |                   |            | 1,590,030,000,000.00        |             | 210,600,000        | 105,300,000          |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>1,590,030,000,000.00</b> |             | <b>210,600,000</b> | <b>105,300,000</b>   |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   |            | <b>1,590,030,000,000.00</b> |             | <b>210,600,000</b> | <b>105,300,000</b>   |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 98.01791  | 100.00000          | 97.76786           |                   |            |                             | 0.00        | 0                  |                      |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 98.01791  | 100.00000          | 97.76786           |                   |            |                             | 0.00        | 0                  |                      |
| <b>Total DV23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| <b>Total For DV23/R2023</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| DV24 On 18/02/2024 Spot Bond   |        |            | 9.97000   | 104.11562 | 9.97000            | 104.08810          |                   |            |  | 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   | 104.38769 | 9.69000            | 104.36085          |                   |            |  | 0.00        | 0                  |                      |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 104.38769 | 9.69000            | 104.36085          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total DV24/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For DV24/R2023</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| DV27 On 02/02/2027 Spot Bond   |        |            | 9.78500   | 98.77345  | 9.78500            | 98.74781           |                   |            |  | 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   |        |            | 10.93500  | 100.94755 | 10.93500           | 100.91835          |                   |            |  | 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  | 104.57293 | 10.10000           | 104.54492          |                   |            |  | 0.00        | 0                  |                      |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 104.57293 | 10.10000           | 104.54492          |                   |            |  | 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            | 100.75926          |                   |            |  | 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            | 100.77098          |                   |            |  | 0.00        | 334,800,000        | 167,400,000          |
| <b>Total DVF25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>334,800,000</b> | <b>167,400,000</b>   |
| <b>Total For DVF25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>334,800,000</b> | <b>167,400,000</b>   |
| DVF26 On 02/04/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.83563          |                   |            |  | 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            | 100.73232          |                   |            |  | 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>           |                      |
| DVFB24 On 15/12/2024 Spot Bond |        |            |           |           | 0.00000            | 102.70226          |                   |            |  | 0.00        | 0                  | 4,260,000,000        |
| <b>Total DVFB24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>4,260,000,000</b> |
| <b>Total For DVFB24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>4,260,000,000</b> |
| DVFB25 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.54189          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total DVFB25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                    | Value                 | Contracts Traded       | Opt Intere            |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-----------------------|------------------------|-----------------------|
| <b>Total For DVFB25</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>               |                       |
| DVFB21 On 31/05/2026 Spot Bond |        |            |           |           | 0.00000            | 101.78504          |                   |                               | 0.00                  | 27,200,000,000         | 27,200,000,000        |
| <b>Total DVFB26 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>27,200,000,000</b>  | <b>27,200,000,000</b> |
| <b>Total For DVFB26</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>27,200,000,000</b>  | <b>27,200,000,000</b> |
| DVFB2 On 31/01/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.00000          |                   |                               | 0.00                  | 0                      |                       |
| <b>Total DVFB27 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>               |                       |
| <b>Total For DVFB27</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>               |                       |
| DVFB21 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 99.90912           |                   |                               | 0.00                  | 0                      |                       |
| <b>Total DVFB28 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>               |                       |
| <b>Total For DVFB28</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>               |                       |
| DVFB21 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 99.99985           |                   |                               | 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>               |                       |
| DVFB31 On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 102.35513          |                   |                               | 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            | 104.05521          |                   |                               | 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            | 104.47912          |                   |                               | 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            | 101.30427          |                   |                               | 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  |        |            | 9.36000   | 104.43836 | 9.36000            | 104.41198          |                   |                               | 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  |        |            | 5.70000   | 117.71736 | 5.70000            | 117.68481          |                   |                               | 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  |        |            | 5.54000   | 101.42897 | 5.54000            | 101.40139          |                   | 277,000,000,000,000.00        | 50,000,000,000        | 200,000,000,000        |                       |
| <b>Total EL037 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>277,000,000,000,000.00</b> | <b>50,000,000,000</b> | <b>200,000,000,000</b> |                       |
| <b>Total For EL037</b>         |        |            |           |           |                    |                    |                   | <b>277,000,000,000,000.00</b> | <b>50,000,000,000</b> | <b>200,000,000,000</b> |                       |
| EL0371 On 31/01/2037 Spot Bond |        |            | 2.25000   | 148.60777 | 2.25000            | 148.58058          |                   | 0.00                          | 0                     |                        |                       |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total EL037/I2038 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EL037/I2038</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EL28 On 02/05/2028 Spot Bond    |        |            | 4.88000   | 155.86414 | 4.88000            | 155.82450          |                   |            |  | 0.00        | 0                | 168,000,00        |
| <b>Total EL28 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>168,000,00</b> |
| <b>Total For EL28</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>168,000,00</b> |
| EL29 On 19/11/2029 Spot Bond    |        |            | 4.79500   | 141.08160 | 4.79500            | 141.04603          |                   |            |  | 0.00        | 0                | 159,000,00        |
| <b>Total EL29 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>159,000,00</b> |
| <b>Total For EL29</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>159,000,00</b> |
| EL30 On 29/07/2030 Spot Bond    |        |            | 4.80000   | 135.40796 | 4.80000            | 135.37381          |                   |            |  | 0.00        | 0                | 158,000,00        |
| <b>Total EL30 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>158,000,00</b> |
| <b>Total For EL30</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>158,000,00</b> |
| EL31 On 02/06/2031 Spot Bond    |        |            | 5.52000   | 119.46879 | 5.52000            | 119.43646          |                   |            |  | 0.00        | 0                | 102,000,00        |
| <b>Total EL31 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>102,000,00</b> |
| <b>Total For EL31</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>102,000,00</b> |
| EL36 On 31/01/2036 Spot Bond    |        |            | 5.41000   | 105.18052 | 5.41000            | 105.15228          |                   |            |  | 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   | 148.60777 | 2.25000            | 148.58058          |                   |            |  | 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            | 175.82459          |                   |            |  | 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            | 172.97410          |                   |            |  | 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            | 161.94038          |                   |            |  | 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            | 134.61918          |                   |            |  | 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            | 133.69212          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ELN007 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ELN007</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ELN009 On 28/07/2025 Spot Bond |        |            |           |           | 0.00000            | 130.26860          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN010 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 121.10909          |                   |            |  | 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>         |            |
| ELN013 On 15/04/2024 Spot Bond |        |            |           |           | 0.00000            | 116.59919          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN013 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN013</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN014 On 21/05/2024 Spot Bond |        |            |           |           | 0.00000            | 118.45399          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN015 On 09/12/2024 Spot Bond |        |            |           |           | 0.00000            | 98.11285           |                   |            |  | 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>         |            |
| ELN016 On 17/02/2023 Spot Bond |        |            |           |           | 0.00000            | 108.55485          |                   |            |  | 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>         |            |
| ELN017 On 08/03/2023 Spot Bond |        |            |           |           | 0.00000            | 105.13694          |                   |            |  | 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>         |            |
| ELN018 On 12/05/2023 Spot Bond |        |            |           |           | 0.00000            | 108.11258          |                   |            |  | 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>         |            |
| ELN019 On 02/04/2027 Spot Bond |        |            |           |           | 0.00000            | 106.02885          |                   |            |  | 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>         |            |
| ELN020 On 20/09/2027 Spot Bond |        |            |           |           | 0.00000            | 106.41974          |                   |            |  | 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  |        |            | 9.89500   | 102.61924 | 9.89500            | 102.59186          |                   |            |  | 0.00        | 0                |            |
| <b>Total EMM03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EMM03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EMM04 On 16/05/2028 Spot Bond  |        |            | 11.93500  | 11.93500  | 11.93500           | 95.70354           |                   |            |  | 0.00        | 0                |            |
| <b>Total EMM04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For EMM04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EMM05 On 17/04/2029 Spot Bond  |        |            | 11.98500  | 11.98500  | 11.98500           | 99.79138           |                   |            |  | 0.00        | 0                | 666,666,60        |
| <b>Total EMM05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>666,666,60</b> |
| <b>Total For EMM05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>666,666,60</b> |
| EMM06 On 23/06/2025 Spot Bond  |        |            | 9.98500   | 9.98500   | 9.98500            | 101.37017          |                   |            |  | 0.00        | 0                | 20,000,00         |
| <b>Total EMM06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,00</b>  |
| <b>Total For EMM06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,00</b>  |
| EMM07 On 10/07/2027 Spot Bond  |        |            | 9.98500   | 9.98500   | 9.98500            | 101.68550          |                   |            |  | 0.00        | 0                | 22,500,00         |
| <b>Total EMM07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>22,500,00</b>  |
| <b>Total For EMM07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>22,500,00</b>  |
| EMM07 On 17/07/2032 Spot Bond  |        |            | 11.99500  | 11.99500  | 11.99500           | 98.09477           |                   |            |  | 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  |        |            | 11.10000  | 11.10000  | 11.10000           | 100.01140          |                   |            |  | 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  |        |            | 14.49500  | 14.49500  | 14.49500           | 92.84071           |                   |            |  | 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            | 101.63682          |                   |            |  | 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            | 101.32560          |                   |            |  | 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            | 101.38997          |                   |            |  | 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            | 101.52925          |                   |            |  | 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            | 102.43096          |                   |            |  | 0.00        | 0                |                   |
| <b>Total EPF022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EPF022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EPF025 On 07/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.37773          |                   |            |  | 0.00        | 0                |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total EPF023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF023 On 14/03/2025 Spot Bond |        |            |           |           | 0.00000            | 101.60984          |                   |            |  | 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>         |            |
| EPF024 On 12/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.22453          |                   |            |  | 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>         |            |
| EPF025 On 10/11/2025 Spot Bond |        |            |           |           | 0.00000            | 99.76457           |                   |            |  | 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            | 101.13127          |                   |            |  | 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            | 99.77538           |                   |            |  | 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            | 101.90416          |                   |            |  | 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            | 100.87321          |                   |            |  | 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            | 101.95773          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT00 On 30/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.02376          |                   |            |  | 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            | 100.97153          |                   |            |  | 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            | 100.52580          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value       | Contracts Traded     | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-------------|----------------------|----------------------|
| EQT01(On 12/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.89478          |                   |            |                              | 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            | 101.67614          |                   |            |                              | 0.00        | 0                    | 5,000,000            |
| <b>Total EQT011 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             | <b>5,000,000</b>     |
| <b>Total For EQT011</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             | <b>5,000,000</b>     |
| EQT01(On 11/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.76032          |                   |            |                              | 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            | 101.78909          |                   |            |                              | 0.00        | 0                    | 1,500,000,000        |
| <b>Total EQT013 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             | <b>1,500,000,000</b> |
| <b>Total For EQT013</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             | <b>1,500,000,000</b> |
| ERS3B(On 17/05/2025 Spot Bond |        |            |           |           | 0.00000            | 101.73413          |                   |            |                              | 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            | 101.79570          |                   |            |                              | 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            | 101.76483          |                   |            |                              | 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            | 101.82640          |                   |            |                              | 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            | 101.76510          |                   |            |                              | 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            | 101.73429          |                   |            |                              | 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            | 101.75477          |                   |            |                              | 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>             |                      |
| ES26(On 02/04/2026 Spot Bond  |        |            | 8.90500   | 99.75709  | 8.90500            | 99.73321           |                   |            | 44,951,066,849,000.00        |             | 5,047,845,800        | 7,667,730,900        |
| <b>Total ES26 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>14,951,066,849,000.00</b> |             | <b>5,047,845,800</b> | <b>7,667,730,900</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded      | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|----------------------|
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   |            | <b>14,951,066,849,000.00</b> | <b>5,047,845,800</b>  | <b>7,667,730,90</b>  |
| ES26/R On 02/04/2026 Spot Bond |        |            | 7.85000   | 102.61432 | 7.85000            | 102.59261          |                   |            | 0.00                         | 0                     |                      |
| <b>Total ES26/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |
| <b>Total For ES26/R186</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |
| ES33 On 15/09/2033 Spot Bond   |        |            | 11.78000  | 77.30681  | 11.68000           | 77.77297           |                   |            | 769,303,438,388,000.00       | 65,305,894,600        | 83,075,695,20        |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>19,303,438,388,000.00</b> | <b>65,305,894,600</b> | <b>83,075,695,20</b> |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   |            | <b>19,303,438,388,000.00</b> | <b>65,305,894,600</b> | <b>83,075,695,20</b> |
| ES33/R On 15/09/2033 Spot Bond |        |            | 7.50000   | 102.86749 | 7.50000            | 102.84658          |                   |            | 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   |        |            | 12.20000  | 75.06392  | 12.10000           | 75.61232           |                   |            | 1,679,693,560,000.00         | 137,679,800           | 144,599,00           |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>1,679,693,560,000.00</b>  | <b>137,679,800</b>    | <b>144,599,00</b>    |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   |            | <b>1,679,693,560,000.00</b>  | <b>137,679,800</b>    | <b>144,599,00</b>    |
| ES42/R On 25/04/2042 Spot Bond |        |            | 8.50000   | 102.28986 | 8.50000            | 102.26647          |                   |            | 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 |        |            | 10.98500  | 10.98500  | 10.98500           | 101.43504          |                   |            | 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 |        |            | 13.75500  | 13.75500  | 13.75500           | 95.60453           |                   |            | 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            | 102.17195          |                   |            | 0.00                         | 0                     | 400,000,00           |
| <b>Total EXX05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>400,000,00</b>    |
| <b>Total For EXX05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>400,000,00</b>    |
| FIFB17 On 15/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.77621          |                   |            | 0.00                         | 0                     |                      |
| <b>Total FIFB17 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |
| <b>Total For FIFB17</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |
| FIFB18 On 29/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.02376          |                   |            | 0.00                         | 0                     |                      |
| <b>Total FIFB18 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |
| <b>Total For FIFB18</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |
| FIFB19 On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.04350          |                   |            | 0.00                         | 0                     |                      |
| <b>Total FIFB19 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |
| <b>Total For FIFB19</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |
| FIFB20 On 21/11/2027 Spot Bond |        |            |           |           | 0.00000            | 101.61378          |                   |            | 0.00                         | 0                     |                      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| <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            | 99.99582           |                   |            |  | 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            | 99.55555           |                   |            |  | 0.00        | 0                  | 113,000,00        |
| <b>Total FIFG02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>113,000,00</b> |
| <b>Total For FIFG02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>113,000,00</b> |
| FIFG03 On 22/02/2025 Spot Bond |        |            |           |           | 0.00000            | 101.59284          |                   |            |  | 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            | 101.66926          |                   |            |  | 0.00        | 0                  | 94,000,00         |
| <b>Total FIFG04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>94,000,00</b>  |
| <b>Total For FIFG04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>94,000,00</b>  |
| FIFG05 On 22/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.68838          |                   |            |  | 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            | 101.67005          |                   |            |  | 0.00        | 4,000,000          | 331,000,00        |
| <b>Total FRB24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,000,000</b>   | <b>331,000,00</b> |
| <b>Total For FRB24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,000,000</b>   | <b>331,000,00</b> |
| FRB25 On 19/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 104.78095          |                   |            |  | 0.00        | 829,400,000        | 413,800,00        |
| <b>Total FRB25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>829,400,000</b> | <b>413,800,00</b> |
| <b>Total For FRB25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>829,400,000</b> | <b>413,800,00</b> |
| FRB26 On 03/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 102.39938          |                   |            |  | 0.00        | 520,000,000        | 520,000,00        |
| <b>Total FRB26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>520,000,000</b> | <b>520,000,00</b> |
| <b>Total For FRB26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>520,000,000</b> | <b>520,000,00</b> |
| FRB27 On 03/06/2026 Spot Bond  |        |            | 8.56500   | 106.28536 | 8.56500            | 106.26088          |                   |            |  | 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            | 105.65758          |                   |            |  | 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>           |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                          | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|-------------|------------------|-------------------|
| FRB29 On 19/04/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.96810          |                   |            |                          | 0.00        | 0                | 200,000,00        |
| <b>Total FRB29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| <b>Total For FRB29</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| FRB30 On 19/04/2026 Spot Bond  |        |            | 8.48500   | 101.42073 | 8.48500            | 101.39758          |                   |            | 40,728,000,000.00        |             | 4,800,000        | 1,200,00          |
| <b>Total FRB30 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>40,728,000,000.00</b> |             | <b>4,800,000</b> | <b>1,200,00</b>   |
| <b>Total For FRB30</b>         |        |            |           |           |                    |                    |                   |            | <b>40,728,000,000.00</b> |             | <b>4,800,000</b> | <b>1,200,00</b>   |
| FRB31 On 24/11/2026 Spot Bond  |        |            |           |           | 0.00000            | 102.27714          |                   |            |                          | 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            | 100.85882          |                   |            |                          | 0.00        | 0                |                   |
| <b>Total FRB32 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRB32</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         |                   |
| FRB33 On 29/09/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.87251          |                   |            |                          | 0.00        | 0                |                   |
| <b>Total FRB33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRB33</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         |                   |
| FRB34 On 02/06/2028 Spot Bond  |        |            |           |           | 0.00000            | 101.93776          |                   |            |                          | 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 |        |            | 4.71000   | 326.04357 | 4.71000            | 325.96237          |                   |            |                          | 0.00        | 0                | 75,000,00         |
| <b>Total FRBI23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         | <b>75,000,00</b>  |
| <b>Total For FRBI23</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         | <b>75,000,00</b>  |
| FRBI25 On 31/01/2025 Spot Bond |        |            | 3.65500   | 3.65500   | 3.65500            | 164.98181          |                   |            |                          | 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 |        |            | 4.49000   | 215.98190 | 4.49000            | 215.92937          |                   |            |                          | 0.00        | 0                | 40,000,00         |
| <b>Total FRBI28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         | <b>40,000,00</b>  |
| <b>Total For FRBI28</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         | <b>40,000,00</b>  |
| FRBI29 On 31/03/2029 Spot Bond |        |            | 5.02000   | 5.02000   | 5.02000            | 114.64448          |                   |            |                          | 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 |        |            | 5.40500   | 5.40500   | 5.40500            | 230.18547          |                   |            |                          | 0.00        | 0                | 215,500,00        |
| <b>Total FRBI33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         | <b>215,500,00</b> |
| <b>Total For FRBI33</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         | <b>215,500,00</b> |
| FRBI46 On 31/03/2046 Spot Bond |        |            | 5.61000   | 97.64971  | 5.61000            | 97.62304           |                   |            |                          | 0.00        | 0                |                   |
| <b>Total FRBI46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For FRBI46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRBI50 On 31/12/2050 Spot Bond |        |            | 5.48000   | 98.50616  | 5.48000            | 98.47952           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRBI50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRBI50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRBZ0 On 28/10/2024 Spot Bond  |        |            | 8.57611   | 8.57611   | 8.57611            | 86.52604           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRBZ02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRBZ02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRBZ0 On 10/12/2024 Spot Bond  |        |            | 8.56622   | 8.56622   | 8.56622            | 85.70601           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRBZ03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRBZ03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC16 On 31/01/2025 Spot Bond  |        |            | 4.93000   | 4.93000   | 4.93000            | 160.97497          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC17 On 06/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC18 On 06/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 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>         |            |
| FRC25 On 17/07/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.62350          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC256 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC256</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC26 On 06/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.75355          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC267 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC267</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC27 On 30/01/2023 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC271 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC271</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC27 On 30/01/2023 Spot Bond  |        |            | 10.53400  | 10.53400  | 10.53400           | 10.53400           |                   |            |  | 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            | 101.14075          |                   |            |  | 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  |        |            | 6.49000   | 6.49000   | 6.49000            | 124.78713          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRC282 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC282</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC282 On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 102.29558          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC284 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC284</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC284 On 27/02/2023 Spot Bond |        |            | 6.32000   | 6.32000   | 6.32000            | 122.50252          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC286 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC286</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC286 On 14/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.81408          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC296 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC296</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC296 On 14/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.83539          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC297 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC297</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC297 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.48281          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC299 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC299</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC299 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.46883          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC300 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC300</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC300 On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 103.37610          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC302 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.76226          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC303 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC303</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC303 On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 102.57081          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC305 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC305</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC305 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.52877          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC306 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC306</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC306 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 102.49702          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC309 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.03277          |                   |            |  | 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>         |            |
| FRC310 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.12700          |                   |            |  | 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>         |            |
| FRC313 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.19743          |                   |            |  | 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>         |            |
| FRC315 On 13/10/2026 Spot Bond |        |            |           |           | 0.00000            | 102.41580          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC315 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC315</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC316 On 15/09/2033 Spot Bond |        |            |           |           | 0.00000            | 101.24443          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC316 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC316</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC317 On 31/07/2034 Spot Bond |        |            |           |           | 0.00000            | 99.99987           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC317 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC317</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC318 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.11792          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC318 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC318</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC319 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.19714          |                   |            |  | 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>         |            |
| FRC323 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.29994          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC323 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC323</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC324 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.13472          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC324 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC324</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC325 On 02/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.66855          |                   |            |  | 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>         |            |
| FRC329 On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.88312          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC329 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For FRC329</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC33 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.90797          |                   |            |  | 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            | 100.57026          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC337 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC337</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC33 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.51335          |                   |            |  | 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            | 101.79178          |                   |            |  | 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            | 101.34239          |                   |            |  | 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            | 101.03465          |                   |            |  | 0.00        | 0                | 100,000,00        |
| <b>Total FRC343 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| <b>Total For FRC343</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| FRC34 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.25593          |                   |            |  | 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            | 101.42193          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC347 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC347</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC34 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.15838          |                   |            |  | 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>         |                   |
| FRC34 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.02408          |                   |            |  | 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>         |                   |
| FRC35 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.05284          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC350 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC350</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC35 On 31/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.64435          |                   |            |  | 0.00        | 0                |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRC351 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC351</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC351 On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.04980          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC352 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC352</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC352 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.12451          |                   |            |  | 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            | 100.05276          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC355 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC355</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC355 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.04699          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC356 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC356</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC356 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.04602          |                   |            |  | 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            | 100.08470          |                   |            |  | 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            | 99.99997           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC361 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC361</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC361 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.78461          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC362 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC362</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC362 On 01/08/2026 Spot Bond |        |            |           |           | 0.00000            | 99.85716           |                   |            |  | 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            | 102.18503          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC365 On 31/08/2024 Spot Bond |        |            |           |           | 0.00000            | 102.52436          |                   |            |  | 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>         |            |
| FRC366 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 96.08102           |                   |            |  | 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>         |            |
| FRC368 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.72183          |                   |            |  | 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>         |            |
| FRC370 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 94.86598           |                   |            |  | 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>         |            |
| FRC371 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 95.02057           |                   |            |  | 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>         |            |
| FRC372 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.16395          |                   |            |  | 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>         |            |
| FRC373 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.16346          |                   |            |  | 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>         |            |
| FRC374 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 96.44275           |                   |            |  | 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>         |            |
| FRC375 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.23372          |                   |            |  | 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            | 93.19028           |                   |            |  | 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            | 93.03569           |                   |            |  | 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            | 101.05761          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC378 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For FRC378</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC378 On 23/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.13059          |                   |            |  | 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>         |            |
| FRC379 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.14612          |                   |            |  | 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>         |            |
| FRC381 On 15/02/2025 Spot Bond |        |            |           |           | 0.00000            | 101.67085          |                   |            |  | 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>         |            |
| FRC384 On 15/02/2025 Spot Bond |        |            |           |           | 0.00000            | 101.67085          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC385 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC385</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC385 On 16/02/2025 Spot Bond |        |            |           |           | 0.00000            | 101.64922          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC386 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC386</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC386 On 16/02/2025 Spot Bond |        |            |           |           | 0.00000            | 101.64922          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC387 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC387</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC387 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.62181          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC388 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC388</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC388 On 30/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00013          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC389 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC389</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC389 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.16782          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC390 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC390</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC390 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.44951          |                   |            |  | 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>         |            |
| FRC392 On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 102.06683          |                   |            |  | 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>         |            |
| FRC393 On 27/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.95172          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total FRC394 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC394</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC394 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00009          |                   |            |  | 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>         |                   |
| FRC395 On 21/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.19687          |                   |            |  | 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>         |                   |
| FRC396 On 31/03/2023 Spot Bond |        |            | 13.75500  | 13.75500  | 13.75500           | 99.86215           |                   |            |  | 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>         |                   |
| FRC397 On 21/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.20724          |                   |            |  | 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>         |                   |
| FRC398 On 21/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.21988          |                   |            |  | 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>         |                   |
| FRC400 On 19/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.33748          |                   |            |  | 0.00        | 0                | 113,000,00        |
| <b>Total FRC400 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>113,000,00</b> |
| <b>Total For FRC400</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>113,000,00</b> |
| FRC400 On 19/01/2027 Spot Bond |        |            | 10.19500  | 10.19500  | 10.19500           | 101.31518          |                   |            |  | 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>         |                   |
| FRC401 On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.44625          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC402 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC402</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC402 On 19/05/2026 Spot Bond |        |            |           |           | 0.00000            | 102.33229          |                   |            |  | 0.00        | 0                | 132,000,00        |
| <b>Total FRC403 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>132,000,00</b> |
| <b>Total For FRC403</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>132,000,00</b> |
| FRC403 On 19/05/2026 Spot Bond |        |            | 12.45500  | 12.45500  | 12.45500           | 103.89918          |                   |            |  | 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>         |                   |
| FRC404 On 19/01/2027 Spot Bond |        |            | 10.19000  | 10.19000  | 10.19000           | 103.26918          |                   |            |  | 0.00        | 0                | 20,000,00         |
| <b>Total FRC405 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,00</b>  |
| <b>Total For FRC405</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,00</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC406 On 06/07/2027 Spot Bond |        |            |           |           | 0.00000            | 100.73044          |                   |            |  | 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>         |            |
| FRC407 On 13/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.49595          |                   |            |  | 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>         |            |
| FRC408 On 23/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.22549          |                   |            |  | 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>         |            |
| FRC409 On 23/09/2025 Spot Bond |        |            | 10.64500  | 10.64500  | 10.64500           | 105.11139          |                   |            |  | 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>         |            |
| FRC410 On 30/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00013          |                   |            |  | 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>         |            |
| FRC411 On 30/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00018          |                   |            |  | 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>         |            |
| FRC412 On 31/05/2027 Spot Bond |        |            |           |           | 0.00000            | 101.87916          |                   |            |  | 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>         |            |
| FRC413 On 30/04/2029 Spot Bond |        |            |           |           | 0.00000            | 99.99999           |                   |            |  | 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>         |            |
| FRC414 On 31/05/2027 Spot Bond |        |            |           |           | 0.00000            | 101.87091          |                   |            |  | 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>         |            |
| FRC415 On 31/05/2025 Spot Bond |        |            |           |           | 0.00000            | 101.81296          |                   |            |  | 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>         |            |
| FRC416 On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 103.00194          |                   |            |  | 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>         |            |
| FRC417 On 30/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00018          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC417 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For FRC417</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC417 On 31/05/2027 Spot Bond |        |            |           |           | 0.00000            | 101.87251          |                   |            |  | 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>         |            |
| FRC418 On 30/04/2029 Spot Bond |        |            |           |           | 0.00000            | 99.99998           |                   |            |  | 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>         |            |
| FRC419 On 30/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00013          |                   |            |  | 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>         |            |
| FRC420 On 27/09/2028 Spot Bond |        |            |           |           | 0.00000            | 101.06116          |                   |            |  | 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>         |            |
| FRC421 On 27/09/2028 Spot Bond |        |            |           |           | 0.00000            | 101.07945          |                   |            |  | 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>         |            |
| FRC422 On 27/09/2028 Spot Bond |        |            |           |           | 0.00000            | 101.07945          |                   |            |  | 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>         |            |
| FRC423 On 31/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.76245          |                   |            |  | 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>         |            |
| FRC424 On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00003          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC425 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC425</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC425 On 30/09/2027 Spot Bond |        |            |           |           | 0.00000            | 100.88785          |                   |            |  | 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>         |            |
| FRC426 On 30/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.93092          |                   |            |  | 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>         |            |
| FRC427 On 21/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.14991          |                   |            |  | 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>         |            |
| FRC428 On 31/10/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00019          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 100.00008          |                   |            |  | 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            | 101.72845          |                   |            |  | 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            | 100.00006          |                   |            |  | 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            | 101.72845          |                   |            |  | 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            | 101.81265          |                   |            |  | 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            | 101.61104          |                   |            |  | 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            | 101.16886          |                   |            |  | 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 |        |            | 9.08000   | 9.08000   | 9.08000            | 104.69030          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC437 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC437</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC43( On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.30728          |                   |            |  | 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>         |            |
| FRC43( On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.32318          |                   |            |  | 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>         |            |
| FRC44( On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00005          |                   |            |  | 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>         |            |

| 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            | 101.74529          |                   |            |  | 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>         |                   |
| FRC44 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.74529          |                   |            |  | 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>         |                   |
| FRC44 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.20862          |                   |            |  | 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>         |                   |
| FRC44 On 23/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.10990          |                   |            |  | 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>         |                   |
| FRC44 On 28/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.02469          |                   |            |  | 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>         |                   |
| FRC44 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.72845          |                   |            |  | 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>         |                   |
| FRC44 On 15/03/2028 Spot Bond |        |            |           |           | 0.00000            | 101.34890          |                   |            |  | 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>         |                   |
| FRC44 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.18487          |                   |            |  | 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>         |                   |
| FRC44 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.19631          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.13347          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC450 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC450</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC45 On 28/06/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC451 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC451</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRI33 On 28/02/2033 Spot Bond |        |            | 5.06000   | 110.24982 | 5.06000            | 110.22124          |                   |            |  | 0.00        | 0                | 231,500,00        |
| <b>Total FRI33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>231,500,00</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 FRI33</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>231,500,00</b> |
| FRI38 On 31/01/2038 Spot Bond  |        |            | 5.29000   | 117.23457 | 5.29000            | 117.20347          |                   |            | 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            | 100.38030          |                   |            | 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            | 102.12850          |                   |            | 0.00        | 520,000,000        | 520,000,00        |
| <b>Total FRJ24 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>520,000,000</b> | <b>520,000,00</b> |
| <b>Total For FRJ24</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>520,000,000</b> | <b>520,000,00</b> |
| FRJ25 On 09/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 103.05383          |                   |            | 0.00        | 0                  |                   |
| <b>Total FRJ25 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FRJ25</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| FRJ26 On 14/02/2026 Spot Bond  |        |            |           |           | 0.00000            | 102.84232          |                   |            | 0.00        | 0                  |                   |
| <b>Total FRJ26 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FRJ26</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| FRJ27 On 25/01/2027 Spot Bond  |        |            |           |           | 0.00000            | 102.23757          |                   |            | 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            | 100.25208          |                   |            | 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            | 100.88634          |                   |            | 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            | 102.38199          |                   |            | 0.00        | 0                  |                   |
| <b>Total FRJ29 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FRJ29</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| FRJ29S On 20/04/2029 Spot Bond |        |            |           |           | 0.00000            | 100.20925          |                   |            | 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            | 100.95965          |                   |            | 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  |        |            | 4.81800   | 4.81800   | 4.81800            | 106.24170          |                   |            | 0.00        | 0                  |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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 |        |            | 5.26000   | 5.26000   | 5.26000            | 117.62366          |                   |            |  | 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            | 99.96247           |                   |            |  | 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 |        |            | 5.40000   | 115.70890 | 5.40000            | 115.67787          |                   |            |  | 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 |        |            | 5.42000   | 229.94824 | 5.42000            | 229.88659          |                   |            |  | 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 |        |            | 5.72000   | 111.40254 | 5.72000            | 111.37170          |                   |            |  | 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 |        |            | 5.42000   | 5.42000   | 5.42000            | 229.88659          |                   |            |  | 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 |        |            | 4.83000   | 161.32557 | 4.83000            | 161.28476          |                   |            |  | 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   | 114.39080 | 3.70500            | 114.36534          |                   |            |  | 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 |        |            | 5.34000   | 116.53816 | 5.34000            | 116.50709          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS119 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS119</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12 On 07/12/2033 Spot Bond |        |            | 5.54000   | 227.57386 | 5.54000            | 227.51209          |                   |            |  | 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 |        |            | 5.59000   | 226.59317 | 5.59000            | 226.53139          |                   |            |  | 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>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS122 On 31/01/2025 Spot Bond |        |            | 4.01000   | 163.89149 | 4.01000            | 163.85366          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS122 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS122</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS123 On 07/12/2033 Spot Bond |        |            | 5.62000   | 226.00721 | 5.62000            | 225.94539          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS124 On 31/01/2038 Spot Bond |        |            | 5.54000   | 113.80101 | 5.54000            | 113.77005          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS126 On 31/03/2028 Spot Bond |        |            | 4.93000   | 211.57427 | 4.93000            | 211.52034          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS127 On 31/01/2038 Spot Bond |        |            | 6.29000   | 104.19458 | 6.29000            | 104.16413          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS129 On 31/03/2028 Spot Bond |        |            | 5.14000   | 209.50732 | 5.14000            | 209.45272          |                   |            |  | 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>         |            |
| FRS131 On 31/03/2028 Spot Bond |        |            | 5.20000   | 208.92106 | 5.20000            | 208.86628          |                   |            |  | 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>         |            |
| FRS132 On 07/12/2033 Spot Bond |        |            | 6.13000   | 216.31755 | 6.13000            | 216.25544          |                   |            |  | 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>         |            |
| FRS134 On 31/01/2038 Spot Bond |        |            | 6.24000   | 104.80411 | 6.24000            | 104.77364          |                   |            |  | 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>         |            |
| FRS135 On 31/01/2038 Spot Bond |        |            | 5.54000   | 5.54000   | 5.54000            | 113.77005          |                   |            |  | 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>         |            |
| FRS136 On 31/01/2038 Spot Bond |        |            | 5.62000   | 112.72753 | 5.62000            | 112.69663          |                   |            |  | 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>         |            |
| FRS137 On 31/03/2028 Spot Bond |        |            | 5.01000   | 210.78410 | 5.01000            | 210.72991          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For FRS137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS137 On 07/12/2033 Spot Bond |        |            | 5.90000   | 220.62450 | 5.90000            | 220.56251          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS138 On 31/03/2028 Spot Bond |        |            | 5.14000   | 209.50732 | 5.14000            | 209.45272          |                   |            |  | 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 |        |            | 5.14000   | 209.50732 | 5.14000            | 209.45272          |                   |            |  | 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 |        |            | 4.54100   | 215.46561 | 4.54100            | 215.41291          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS145 On 31/01/2025 Spot Bond |        |            | 4.78000   | 161.48057 | 4.78000            | 161.43994          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS146 On 31/03/2028 Spot Bond |        |            | 5.49000   | 206.11406 | 5.49000            | 206.05840          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS149 On 31/03/2028 Spot Bond |        |            | 5.53000   | 205.73031 | 5.53000            | 205.67453          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS150 On 31/01/2025 Spot Bond |        |            | 4.75000   | 161.57366 | 4.75000            | 161.53313          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS151 On 31/03/2028 Spot Bond |        |            | 5.00500   | 210.83340 | 5.00500            | 210.77920          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS152 On 31/03/2028 Spot Bond |        |            | 5.54000   | 5.54000   | 5.54000            | 205.57871          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS153 On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37776          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS172 On 26/01/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 101.15035          |                   |            |  | 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            | 100.89165          |                   |            |  | 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            | 180.66834          |                   |            |  | 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            | 148.29860          |                   |            |  | 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            | 195.20619          |                   |            |  | 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            | 218.43328          |                   |            |  | 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            | 101.80871          |                   |            |  | 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            | 101.98319          |                   |            |  | 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            | 101.81591          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS20( On 06/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.59695          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS20( On 14/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.37099          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS205 On 18/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.65689          |                   |            |  | 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>         |            |
| FRS217 On 30/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS218 On 08/06/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS218 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS218</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS219 On 12/06/2025 Spot Bond |        |            |           |           | 0.00000            | 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>         |            |
| FRS220 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.97021          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS220 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS220</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS221 On 26/06/2025 Spot Bond |        |            |           |           | 0.00000            | 105.47353          |                   |            |  | 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>         |            |
| FRS222 On 14/07/2025 Spot Bond |        |            |           |           | 0.00000            | 106.57987          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS223 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS223</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS224 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>         |            |
| FRS225 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.03465          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS225 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS225</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS226 On 28/07/2025 Spot Bond |        |            |           |           | 0.00000            | 105.35167          |                   |            |  | 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>         |            |
| FRS228 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>         |            |
| FRS230 On 14/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.86915          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS230 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 132.55932          |                   |            |  | 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            | 108.15761          |                   |            |  | 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            | 106.14341          |                   |            |  | 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            | 75.90499           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS242 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS242</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24 On 09/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.83900          |                   |            |  | 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            | 114.43865          |                   |            |  | 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            | 100.41013          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS246 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS246</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS246 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>         |            |
| FRS248 On 22/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.51427          |                   |            |  | 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>         |            |
| FRS253 On 02/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.40866          |                   |            |  | 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>         |            |
| FRS255 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>         |            |
| FRS257 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 118.05287          |                   |            |  | 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>         |            |
| FRS258 On 25/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.12640          |                   |            |  | 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>         |            |
| FRS260 On 28/02/2031 Spot Bond |        |            |           |           | 0.00000            | 101.79993          |                   |            |  | 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>         |            |
| FRS261 On 13/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS262 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS262</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS262 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 100.87740          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS266 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS266</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS266 On 22/06/2026 Spot Bond |        |            |           |           | 0.00000            | 120.33424          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS267 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS267</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS267 On 31/03/2031 Spot Bond |        |            |           |           | 0.00000            | 100.88179          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS27 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 100.87826          |                   |            |  | 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>         |            |
| FRS27 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>         |            |
| FRS27 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.02814          |                   |            |  | 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>         |            |
| FRS27 On 21/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.28708          |                   |            |  | 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>         |            |
| FRS28 On 31/03/2032 Spot Bond |        |            | 9.53000   | 9.53000   | 9.53000            | 103.19594          |                   |            |  | 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>         |            |
| FRS28 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>         |            |
| FRS28 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.91369          |                   |            |  | 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>         |            |
| FRS28 On 28/02/2031 Spot Bond |        |            | 9.87000   | 9.87000   | 9.87000            | 102.03197          |                   |            |  | 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>         |            |
| FRS28 On 28/02/2031 Spot Bond |        |            | 9.87000   | 9.87000   | 9.87000            | 102.03197          |                   |            |  | 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>         |            |
| FRS28 On 25/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.14901          |                   |            |  | 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            | 98.76157           |                   |            |  | 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 |        |            | 11.00900  | 11.00900  | 11.00900           | 92.33045           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS289 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For FRS289</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS29 On 12/02/2024 Spot Bond |        |            |           |           | 0.00000            | 95.81348           |                   |            |  | 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 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            | 105.85684          |                   |            |  | 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            | 109.18314          |                   |            |  | 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>         |            |
| <b>Total For FRS300</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS30 On 16/05/2027 Spot Bond |        |            |           |           | 0.00000            | 101.77383          |                   |            |  | 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>         |            |
| FRS30 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>         |            |
| FRS30 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>         |            |
| FRS30 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>         |            |
| FRS30 On 06/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.62295          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 100.00013          |                   |            |  | 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            | 102.75930          |                   |            |  | 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            | 110.39289          |                   |            |  | 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 |        |            | 8.98500   | 8.98500   | 8.98500            | 104.80867          |                   |            |  | 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            | 101.11788          |                   |            |  | 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            | 106.21371          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS312 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS312</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS312 On 27/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.08443          |                   |            |  | 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>         |            |
| FRS313 On 03/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.18226          |                   |            |  | 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>         |            |
| FRS314 On 19/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS315 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS315</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS315 On 07/12/2023 Spot Bond |        |            | 4.35000   | 4.35000   | 4.35000            | 326.92258          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                          | Value       | Contracts Traded | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|-------------|------------------|----------------------|
| FRS37 On 07/12/2023 Spot Bond |        |            | 3.73000   | 328.66018 | 3.73000            | 328.58698          |                   |            |                          | 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 |        |            | 4.09000   | 4.09000   | 4.09000            | 327.61890          |                   |            |                          | 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            | 99.85787           |                   |            |                          | 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 |        |            | 5.24000   | 107.50643 | 5.24000            | 107.47805          |                   |            |                          | 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 |        |            | 4.91000   | 67.19533  | 4.91000            | 113.33448          |                   |            |                          | 0.00        | 0                |                      |
| <b>Total FRS81 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRS81</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         |                      |
| FRS85 On 31/01/2025 Spot Bond |        |            | 3.90000   | 3.90000   | 3.90000            | 164.20217          |                   |            |                          | 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 |        |            | 4.18000   | 4.18000   | 4.18000            | 163.31685          |                   |            |                          | 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 |        |            | 5.15000   | 5.15000   | 5.15000            | 324.79490          |                   |            |                          | 0.00        | 0                |                      |
| <b>Total FRS90 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRS90</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         |                      |
| FRX23 On 28/02/2023 Spot Bond |        |            | 7.63000   | 7.63000   | 7.63000            | 103.27054          |                   |            |                          | 0.00        | 0                | 25,277,000,00        |
| <b>Total FRX23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         | <b>25,277,000,00</b> |
| <b>Total For FRX23</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         | <b>25,277,000,00</b> |
| FRX24 On 10/12/2024 Spot Bond |        |            | 8.02500   | 106.15348 | 8.02500            | 106.13053          |                   |            |                          | 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 |        |            | 8.20500   | 103.56709 | 8.20500            | 103.54409          |                   |            |                          | 0.00        | 0                |                      |
| <b>Total FRX25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRX25</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         |                      |
| FRX26 On 01/10/2026 Spot Bond |        |            | 8.53500   | 106.16950 | 8.53500            | 106.14512          |                   |            | 45,230,379,000.00        |             | 5,299,400        | 46,139,50            |
| <b>Total FRX26 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>45,230,379,000.00</b> |             | <b>5,299,400</b> | <b>46,139,50</b>     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                    | Contracts Traded | Opt Intere         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|--------------------------|------------------|--------------------|
| <b>Total For FRX26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>45,230,379,000.00</b> | <b>5,299,400</b> | <b>46,139,500</b>  |
| FRX27 On 07/03/2027 Spot Bond |        |            | 8.48500   | 109.91638 | 8.48500            | 109.89115          |                   |            |  | 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 |        |            | 9.26500   | 103.77620 | 9.26500            | 103.75024          |                   |            |  | 0.00                     | 0                |                    |
| <b>Total FRX28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>              | <b>0</b>         |                    |
| <b>Total For FRX28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>              | <b>0</b>         |                    |
| FRX30 On 31/01/2030 Spot Bond |        |            | 9.75500   | 100.00136 | 9.75500            | 99.97506           |                   |            |  | 0.00                     | 0                | 10,000,000         |
| <b>Total FRX30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>              | <b>0</b>         | <b>10,000,000</b>  |
| <b>Total For FRX30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>              | <b>0</b>         | <b>10,000,000</b>  |
| FRX31 On 21/02/2031 Spot Bond |        |            | 10.15000  | 100.70312 | 10.15000           | 100.67603          |                   |            |  | 0.00                     | 0                | 168,000,000        |
| <b>Total FRX31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>              | <b>0</b>         | <b>168,000,000</b> |
| <b>Total For FRX31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>              | <b>0</b>         | <b>168,000,000</b> |
| FRX32 On 31/03/2032 Spot Bond |        |            | 10.09500  | 106.05740 | 10.09500           | 106.02871          |                   |            |  | 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 |        |            | 11.56000  | 74.13626  | 11.56000           | 74.11337           |                   |            |  | 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            | 101.62528          |                   |            |  | 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            | 101.53459          |                   |            |  | 0.00                     | 0                |                    |
| <b>Total FS6B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>              | <b>0</b>         |                    |
| <b>Total For FS6B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>              | <b>0</b>         |                    |
| FS7A2 On 20/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.48612          |                   |            |  | 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            | 101.51905          |                   |            |  | 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            | 101.52873          |                   |            |  | 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            | 100.24614          |                   |            |  | 0.00                     | 0                |                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <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            | 100.25057          |                   |            |  | 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            | 101.37286          |                   |            |  | 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            | 101.86353          |                   |            |  | 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            | 101.59118          |                   |            |  | 0.00        | 0                |                      |
| <b>Total GH5A31 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GH5A31</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GH5B1 On 25/11/2026 Spot Bond |        |            |           |           | 0.00000            | 101.64955          |                   |            |  | 0.00        | 0                |                      |
| <b>Total GH5B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GH5B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GH5C1 On 25/11/2026 Spot Bond |        |            |           |           | 0.00000            | 102.05051          |                   |            |  | 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 |        |            | 4.62000   | 117.39877 | 4.62000            | 117.36982          |                   |            |  | 0.00        | 0                | 189,000,00           |
| <b>Total GRL35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>189,000,00</b>    |
| <b>Total For GRL35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>189,000,00</b>    |
| GRT07 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 102.38378          |                   |            |  | 0.00        | 0                |                      |
| <b>Total GRT07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GRT07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GRT17 On 17/10/2023 Spot Bond |        |            | 8.92900   | 103.77468 | 8.92900            | 103.74978          |                   |            |  | 0.00        | 0                |                      |
| <b>Total GRT17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GRT17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GRT20 On 03/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.84247          |                   |            |  | 0.00        | 0                |                      |
| <b>Total GRT20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GRT20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GRT21 On 03/04/2024 Spot Bond |        |            | 6.99500   | 106.30350 | 6.99500            | 106.28342          |                   |            |  | 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>         |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| GRT23 On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.06621          |                   |            |  | 0.00        | 27,600,000        | 13,800,00         |
| <b>Total GRT23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>27,600,000</b> | <b>13,800,00</b>  |
| <b>Total For GRT23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>27,600,000</b> | <b>13,800,00</b>  |
| GRT24 On 09/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.28567          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total GRT24G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For GRT24G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| GRT25 On 09/03/2025 Spot Bond |        |            |           |           | 0.00000            | 102.03301          |                   |            |  | 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            | 102.91448          |                   |            |  | 0.00        | 0                 | 466,000,00        |
| <b>Total GRT26G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>466,000,00</b> |
| <b>Total For GRT26G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>466,000,00</b> |
| GRT27 On 28/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.80272          |                   |            |  | 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            | 101.19673          |                   |            |  | 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            | 101.72468          |                   |            |  | 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            | 101.50580          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total GRT31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For GRT31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| GRT32 On 18/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.36808          |                   |            |  | 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            | 100.86280          |                   |            |  | 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            | 101.11360          |                   |            |  | 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            | 100.84393          |                   |            |  | 0.00        | 0                 | 200,000,00        |
| <b>Total GRT36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>200,000,00</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|-------------------|
| <b>Total For GRT36</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>200,000,00</b> |
| GRT38 On 31/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.66981          |                   |            | 0.00        | 0                  |                   |
| <b>Total GRT38 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For GRT38</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| GRT39 On 30/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00007          |                   |            | 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            | 101.75985          |                   |            | 0.00        | 100,000,000        | 50,000,00         |
| <b>Total GRT41 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,00</b>  |
| <b>Total For GRT41</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,00</b>  |
| GRT42 On 20/11/2026 Spot Bond |        |            |           |           | 0.00000            | 102.06132          |                   |            | 0.00        | 0                  |                   |
| <b>Total GRT42 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For GRT42</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| GRT45 On 24/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.25663          |                   |            | 0.00        | 0                  |                   |
| <b>Total GRT45 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For GRT45</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| GRT47 On 22/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.64343          |                   |            | 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            | 100.46885          |                   |            | 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            | 101.26830          |                   |            | 0.00        | 0                  |                   |
| <b>Total GRT49 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For GRT49</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| GRT50 On 10/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.59363          |                   |            | 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            | 101.16653          |                   |            | 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            | 101.21845          |                   |            | 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            | 99.83247           |                   |            | 0.00        | 0                  |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <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            | 101.57445          |                   |            |  | 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            | 101.79629          |                   |            |  | 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  |        |            | 8.61500   | 8.61500   | 8.61500            | 101.55960          |                   |            |  | 0.00        | 0                | 150,000,00        |
| <b>Total H10T5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>150,000,00</b> |
| <b>Total For H10T5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>150,000,00</b> |
| H12T19 On 31/03/2027 Spot Bond |        |            |           |           | 0.00000            | 100.77723          |                   |            |  | 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>         |                   |
| H12T20 On 04/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.61299          |                   |            |  | 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>         |                   |
| H12T22 On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 110.57864          |                   |            |  | 0.00        | 0                |                   |
| <b>Total H12T22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For H12T22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| H12T24 On 20/04/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                   |
| <b>Total H12T24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For H12T24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| H12T26 On 30/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.68757          |                   |            |  | 0.00        | 0                |                   |
| <b>Total H12T26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For H12T26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| H12T3 On 19/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.03985          |                   |            |  | 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            | 101.38806          |                   |            |  | 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            | 100.82066          |                   |            |  | 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>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                 | Contracts Traded     | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|----------------------|-------------------|
| HILB09 On 29/03/2025 Spot Bond |        |            |           |           | 0.00000            | 101.95249          |                   |            |                              | 0.00                  | 0                    | 163,000,00        |
| <b>Total HILB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             | <b>163,000,00</b> |
| <b>Total For HILB09</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             | <b>163,000,00</b> |
| HILB11 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.26365          |                   |            |                              | 0.00                  | 0                    |                   |
| <b>Total HILB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |                   |
| <b>Total For HILB11</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |                   |
| HILB12 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.80797          |                   |            |                              | 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            | 100.28512          |                   |            |                              | 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            | 99.96311           |                   |            |                              | 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            | 99.78855           |                   |            |                              | 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  |        |            | 5.01000   | 325.24927 | 5.01000            | 325.16563          |                   |            |                              | 0.00                  | 0                    |                   |
| <b>Total HWAY23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |                   |
| <b>Total For HWAY23</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |                   |
| HWAY2 On 07/12/2024 Spot Bond  |        |            | 5.14000   | 5.14000   | 5.14000            | 325.88775          |                   |            |                              | 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  |        |            | 10.10000  | 105.78564 | 10.10000           | 105.75732          |                   |            |                              | 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  |        |            | 5.21000   | 77.98052  | 5.21000            | 111.50208          |                   |            |                              | 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  |        |            | 11.57500  | 85.44712  | 11.57500           | 85.42057           |                   |            | 793,064,791,960,000.00       | 68,515,316,800        | 72,865,547,10        |                   |
| <b>Total HWAY34 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>13,064,791,960,000.00</b> | <b>68,515,316,800</b> | <b>72,865,547,10</b> |                   |
| <b>Total For HWAY34</b>        |        |            |           |           |                    |                    |                   |            | <b>13,064,791,960,000.00</b> | <b>68,515,316,800</b> | <b>72,865,547,10</b> |                   |
| HWAY3 On 31/07/2034 Spot Bond  |        |            | 100.00000 | 9.27885   | 100.00000          | 9.25809            |                   |            | 0.00                         | 0                     |                      |                   |
| <b>Total HWAY34/R208 SPOT</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |                   |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                  | Contracts Traded      | Op Interr           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-----------------------|---------------------|
| <b>Total For HWAY34/R208</b>   |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>              |                     |
| HWAY3 On 31/07/2035 Spot Bond  |        |            | 11.65000  | 84.42794  | 11.65000           | 84.40154           |                   |            |                              | 0.00                   | 0                     | 4,590,000,00        |
| <b>Total HWAY35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>              | <b>4,590,000,00</b> |
| <b>Total For HWAY35</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>              | <b>4,590,000,00</b> |
| HWAY3 On 31/07/2035 Spot Bond  |        |            | 100.00000 | 9.27434   | 100.00000          | 9.25359            |                   |            |                              | 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  |        |            | 3.33000   | 166.05851 | 3.33000            | 166.02325          |                   |            | 542,300,771,052,000.00       | 162,853,084,400        | 690,845,687,90        |                     |
| <b>Total I2025 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>12,300,771,052,000.00</b> | <b>162,853,084,400</b> | <b>690,845,687,90</b> |                     |
| <b>Total For I2025</b>         |        |            |           |           |                    |                    |                   |            | <b>12,300,771,052,000.00</b> | <b>162,853,084,400</b> | <b>690,845,687,90</b> |                     |
| I2029 On 31/03/2029 Spot Bond  |        |            | 4.15000   | 120.44304 | 4.15000            | 120.41485          |                   |            | 496,434,277,210,000.00       | 119,622,717,400        | 231,893,552,90        |                     |
| <b>Total I2029 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>16,434,277,210,000.00</b> | <b>119,622,717,400</b> | <b>231,893,552,90</b> |                     |
| <b>Total For I2029</b>         |        |            |           |           |                    |                    |                   |            | <b>16,434,277,210,000.00</b> | <b>119,622,717,400</b> | <b>231,893,552,90</b> |                     |
| I2033 On 28/02/2033 Spot Bond  |        |            | 4.60000   | 114.78679 | 4.56000            | 115.16293          |                   |            | 462,516,125,480,000.00       | 100,546,983,800        | 388,144,901,30        |                     |
| <b>Total I2033 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>12,516,125,480,000.00</b> | <b>100,546,983,800</b> | <b>388,144,901,30</b> |                     |
| <b>Total For I2033</b>         |        |            |           |           |                    |                    |                   |            | <b>12,516,125,480,000.00</b> | <b>100,546,983,800</b> | <b>388,144,901,30</b> |                     |
| I2038 On 31/01/2038 Spot Bond  |        |            | 4.64000   | 126.75000 | 4.64000            | 126.71859          |                   |            | 044,289,835,840,000.00       | 440,579,706,000        | 556,895,602,60        |                     |
| <b>Total I2038 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>14,289,835,840,000.00</b> | <b>440,579,706,000</b> | <b>556,895,602,60</b> |                     |
| <b>Total For I2038</b>         |        |            |           |           |                    |                    |                   |            | <b>14,289,835,840,000.00</b> | <b>440,579,706,000</b> | <b>556,895,602,60</b> |                     |
| I2046 On 31/03/2046 Spot Bond  |        |            | 4.63000   | 113.67413 | 4.71000            | 112.21509          |                   |            | 782,683,737,005,000.00       | 169,046,163,500        | 550,083,114,70        |                     |
| <b>Total I2046 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>12,683,737,005,000.00</b> | <b>169,046,163,500</b> | <b>550,083,114,70</b> |                     |
| <b>Total For I2046</b>         |        |            |           |           |                    |                    |                   |            | <b>12,683,737,005,000.00</b> | <b>169,046,163,500</b> | <b>550,083,114,70</b> |                     |
| I2050 On 31/12/2050 Spot Bond  |        |            | 4.65000   | 113.71620 | 4.63000            | 114.09249          |                   |            | 52,224,773,100,000.00        | 11,231,134,000         | 442,946,631,40        |                     |
| <b>Total I2050 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>12,224,773,100,000.00</b> | <b>11,231,134,000</b>  | <b>442,946,631,40</b> |                     |
| <b>Total For I2050</b>         |        |            |           |           |                    |                    |                   |            | <b>12,224,773,100,000.00</b> | <b>11,231,134,000</b>  | <b>442,946,631,40</b> |                     |
| IBG01 On 07/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 99.71707           |                   |            |                              | 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            | 99.47282           |                   |            |                              | 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 |        |            | 4.81000   | 325.77846 | 4.81000            | 325.69643          |                   |            |                              | 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            | 101.68819          |                   |            |                              | 0.00                   | 0                     |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IBL115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL124 On 14/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.78437          |                   |            |  | 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            | 101.76263          |                   |            |  | 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            | 100.39996          |                   |            |  | 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            | 101.58352          |                   |            |  | 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            | 102.62537          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL137 On 21/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01230          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL138 On 21/01/2026 Spot Bond |        |            |           |           | 0.00000            | 99.93631           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL141 On 20/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.49485          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL145 On 20/03/2026 Spot Bond |        |            |           |           | 0.00000            | 101.04417          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL147 On 03/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.69871          |                   |            |  | 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            | 101.47631          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL149 On 25/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.51276          |                   |            |  | 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            | 101.47066          |                   |            |  | 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>         |            |
| IBL159 On 09/02/2023 Spot Bond |        |            |           |           | 0.00000            | 99.75210           |                   |            |  | 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            | 101.80950          |                   |            |  | 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            | 103.66322          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL162 On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.40878          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL163 On 13/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.41737          |                   |            |  | 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            | 101.74803          |                   |            |  | 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            | 101.70800          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL177 On 19/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.27924          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL178 On 19/07/2026 Spot Bond |        |            |           |           | 0.00000            | 100.04106          |                   |            |  | 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            | 101.53552          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For IBL181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL182 On 25/08/2026 Spot Bond |        |            |           |           | 0.00000            | 101.74999          |                   |            |  | 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            | 101.08532          |                   |            |  | 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            | 100.81616          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL191 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL191</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL192 On 08/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.50800          |                   |            |  | 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            | 99.80829           |                   |            |  | 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            | 101.88626          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL199</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL200 On 02/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.22299          |                   |            |  | 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            | 100.90315          |                   |            |  | 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            | 101.69335          |                   |            |  | 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            | 101.40583          |                   |            |  | 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            | 101.36273          |                   |            |  | 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            | 101.31961          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total IBL206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IBL206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IBL207 On 31/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 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            | 99.99992           |                   |            |  | 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            | 101.60940          |                   |            |  | 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 |        |            | 7.22500   | 7.22500   | 7.22500            | 101.14207          |                   |            |  | 0.00        | 0                | 2,700,000,00        |
| <b>Total IBL211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,700,000,00</b> |
| <b>Total For IBL211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,700,000,00</b> |
| IBL212 On 22/02/2023 Spot Bond |        |            | 7.22500   | 7.22500   | 7.22500            | 101.13956          |                   |            |  | 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 |        |            | 7.22500   | 7.22500   | 7.22500            | 101.14703          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IBL213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IBL213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IBL214 On 22/02/2023 Spot Bond |        |            | 7.22500   | 7.22500   | 7.22500            | 101.13458          |                   |            |  | 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            | 100.53067          |                   |            |  | 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            | 101.07489          |                   |            |  | 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            | 101.00206          |                   |            |  | 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 |        |            | 8.98500   | 8.98500   | 8.98500            | 100.24313          |                   |            |  | 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>         |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL219 On 31/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01620          |                   |            |  | 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            | 101.24426          |                   |            |  | 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 |        |            | 7.54500   | 7.54500   | 7.54500            | 102.77913          |                   |            |  | 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            | 101.95962          |                   |            |  | 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            | 101.72603          |                   |            |  | 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>         |            |
| IBL225 On 25/05/2025 Spot Bond |        |            |           |           | 0.00000            | 101.55837          |                   |            |  | 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            | 99.24289           |                   |            |  | 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            | 100.10930          |                   |            |  | 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            | 101.34121          |                   |            |  | 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            | 101.22149          |                   |            |  | 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            | 101.25456          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL230 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For IBL230</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL231 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.01790          |                   |            |  | 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 |        |            | 8.44500   | 8.44500   | 8.44500            | 101.99404          |                   |            |  | 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            | 100.80605          |                   |            |  | 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            | 100.82840          |                   |            |  | 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            | 101.20674          |                   |            |  | 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            | 98.26513           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL236 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL236</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL237 On 08/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.96874          |                   |            |  | 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            | 100.33143          |                   |            |  | 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            | 100.32306          |                   |            |  | 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            | 100.29562          |                   |            |  | 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            | 100.08486          |                   |            |  | 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            | 100.08788          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 99.87076           |                   |            |  | 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 |        |            | 9.35000   | 9.35000   | 9.35000            | 103.64650          |                   |            |  | 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            | 101.77517          |                   |            |  | 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            | 100.87543          |                   |            |  | 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 |        |            | 7.49500   | 102.29651 | 7.49500            | 102.27541          |                   |            |  | 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            | 100.45133          |                   |            |  | 0.00        | 0                |            |
| <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            | 99.80991           |                   |            |  | 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            | 101.48846          |                   |            |  | 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            | 101.25337          |                   |            |  | 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            | 101.12628          |                   |            |  | 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            | 101.15809          |                   |            |  | 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>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                               | Value                 | Contracts Traded      | Opt Intere            |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|-----------------------|-----------------------|-----------------------|
| IBL260 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.17471          |                   |            |                               | 0.00                  | 0                     |                       |
| <b>Total IBL260 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              |                       |
| <b>Total For IBL260</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              |                       |
| IBL60 On 17/02/2024 Spot Bond  |        |            | 9.48000   | 105.42528 | 9.48000            | 105.39874          |                   |            |                               | 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            | 101.17569          |                   |            |                               | 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 |        |            | 9.02500   | 102.65421 | 9.02500            | 102.62918          |                   |            |                               | 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 |        |            | 10.53500  | 106.15339 | 10.53500           | 106.28971          |                   |            |                               | 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 |        |            | 9.58500   | 105.52205 | 9.58500            | 105.49492          |                   |            | 124,605,000,000,000.00        | 13,000,000,000        | 13,000,000,000        |                       |
| <b>Total IDCG11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>124,605,000,000,000.00</b> | <b>13,000,000,000</b> | <b>13,000,000,000</b> |                       |
| <b>Total For IDCG11</b>        |        |            |           |           |                    |                    |                   |            | <b>124,605,000,000,000.00</b> | <b>13,000,000,000</b> | <b>13,000,000,000</b> |                       |
| IDCG13 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 99.90392           |                   |            |                               | 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            | 101.35651          |                   |            |                               | 0.00                  | 0                     |                       |
| <b>Total IDCG15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              |                       |
| <b>Total For IDCG15</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              |                       |
| IDCG16 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 99.99212           |                   |            |                               | 0.00                  | 25,000,000,000        | 25,000,000,000        |
| <b>Total IDCG16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>25,000,000,000</b> | <b>25,000,000,000</b> |
| <b>Total For IDCG16</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>25,000,000,000</b> | <b>25,000,000,000</b> |
| IDCG17 On 08/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.88963          |                   |            |                               | 0.00                  | 30,000,000,000        | 30,000,000,000        |
| <b>Total IDCG17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>30,000,000,000</b> | <b>30,000,000,000</b> |
| <b>Total For IDCG17</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>30,000,000,000</b> | <b>30,000,000,000</b> |
| IDCG19 On 12/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.99155          |                   |            |                               | 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            | 100.61854          |                   |            |                               | 0.00                  | 0                     |                       |
| <b>Total IDCG22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              |                       |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total For IDCG22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| IDCG2 On 29/01/2027 Spot Bond  |        |            |           |           | 0.00000            | 96.77635           |                   |            |  | 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  |        |            | 8.33500   | 101.90043 | 8.33500            | 101.87757          |                   |            |  | 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            | 104.82429          |                   |            |  | 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            | 101.79042          |                   |            |  | 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            | 103.18931          |                   |            |  | 0.00        | 495,450,000        | 247,725,000        |
| <b>Total INLV06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>495,450,000</b> | <b>247,725,000</b> |
| <b>Total For INLV06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>495,450,000</b> | <b>247,725,000</b> |
| INLV07 On 09/03/2026 Spot Bond |        |            |           |           | 0.00000            | 103.01414          |                   |            |  | 0.00        | 0                  | 600,000,000        |
| <b>Total INLV07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>600,000,000</b> |
| <b>Total For INLV07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>600,000,000</b> |
| INLV08 On 12/06/2026 Spot Bond |        |            |           |           | 0.00000            | 105.97632          |                   |            |  | 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            | 102.49835          |                   |            |  | 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            | 101.72198          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total INLV10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For INLV10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| INLV11 On 22/03/2027 Spot Bond |        |            |           |           | 0.00000            | 101.02033          |                   |            |  | 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            | 100.87374          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total INLV12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For INLV12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| IPF24 On 05/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.85933           |                   |            |  | 0.00        | 0                  |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| <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            | 100.35728          |                   |            |  | 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            | 101.86776          |                   |            |  | 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            | 101.89019          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total IPF27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For IPF27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| IPF30 On 25/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.05641          |                   |            |  | 0.00        | 0                  | 600,000,00        |
| <b>Total IPF30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>600,000,00</b> |
| <b>Total For IPF30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>600,000,00</b> |
| IPF31 On 25/03/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.24685          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total IPF31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For IPF31</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| IPF32 On 01/07/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.68529          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total IPF32 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For IPF32</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| IPF33 On 12/12/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.22456          |                   |            |  | 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            | 101.15809          |                   |            |  | 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            | 101.43054          |                   |            |  | 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            | 101.54739          |                   |            |  | 0.00        | 100,000,000        | 50,000,00         |
| <b>Total IPFG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,00</b>  |
| <b>Total For IPFG01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,00</b>  |
| IV019 On 31/03/2028 Spot Bond  |        |            | 5.80000   | 203.16156 | 5.80000            | 203.10503          |                   |            |  | 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>           |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| IV050 On 26/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 103.53315          |                   |            |  | 0.00        | 206,612,800        | 103,306,40        |
| <b>Total IV050 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>206,612,800</b> | <b>103,306,40</b> |
| <b>Total For IV050</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>206,612,800</b> | <b>103,306,40</b> |
| IV19A On 31/03/2028 Spot Bond  |        |            | 5.70000   | 204.10860 | 5.70000            | 204.05235          |                   |            |  | 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            | 100.54017          |                   |            |  | 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            | 101.47661          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total IVC145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For IVC145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| IVC146 On 03/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.52137          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total IVC146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For IVC146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| IVC147 On 21/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.17043          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total IVC147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For IVC147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| IVC152 On 15/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.52936          |                   |            |  | 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            | 100.92562          |                   |            |  | 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            | 101.41294          |                   |            |  | 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            | 100.56135          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total IVC178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For IVC178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC181 On 11/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.73675          |                   |            |  | 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 |        |            | 8.35000   | 99.21497  | 8.35000            | 99.19267           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC186 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC186</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC190 On 15/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.58839          |                   |            |  | 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 |        |            | 6.72500   | 100.28898 | 6.72500            | 100.27110          |                   |            |  | 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            | 103.36638          |                   |            |  | 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 |        |            | 8.40000   | 102.63731 | 8.40000            | 102.61398          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC201 On 10/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.40252          |                   |            |  | 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 |        |            | 8.34000   | 102.61176 | 8.34000            | 102.58861          |                   |            |  | 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            | 101.78804          |                   |            |  | 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            | 101.34060          |                   |            |  | 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 |        |            | 8.70000   | 8.70000   | 8.70000            | 102.88501          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IVC211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC212 On 27/02/2023 Spot Bond |        |            | 9.40000   | 9.40000   | 9.40000            | 102.33840          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC212 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC212</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC213 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.02197          |                   |            |  | 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            | 100.02364          |                   |            |  | 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 |        |            | 6.19500   | 6.19500   | 6.19500            | 102.25660          |                   |            |  | 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 |        |            | 7.94500   | 103.35706 | 7.94500            | 103.33493          |                   |            |  | 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 |        |            | 5.27500   | 99.98089  | 5.27500            | 100.44637          |                   |            |  | 0.00        | 0                |            |
| <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            | 99.84510           |                   |            |  | 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            | 100.07369          |                   |            |  | 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            | 100.11606          |                   |            |  | 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            | 101.59271          |                   |            |  | 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            | 100.80943          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVC226 On 01/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.48047          |                   |            |  | 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 |        |            | 8.95500   | 8.95500   | 8.95500            | 100.26792          |                   |            |  | 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            | 100.35043          |                   |            |  | 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 |        |            | 7.93000   | 7.93000   | 7.93000            | 101.22457          |                   |            |  | 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 |        |            | 8.55500   | 8.55500   | 8.55500            | 100.54130          |                   |            |  | 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            | 101.54933          |                   |            |  | 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>         |            |
| IVC234 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.33109          |                   |            |  | 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            | 101.12025          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.51315          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC237 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC237</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ127 On 31/01/2023 Spot Bond |        |            | 7.65000   | 7.65000   | 7.65000            | 99.89532           |                   |            |  | 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            | 99.26233           |                   |            |  | 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            | 99.85350           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 99.74912           |                   |            |  | 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            | 99.70743           |                   |            |  | 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            | 101.20328          |                   |            |  | 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            | 100.49015          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP015 On 01/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.16969          |                   |            |  | 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>         |            |
| KAP017 On 19/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.30233          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP018 On 14/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.48652          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP019 On 28/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.02381          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP020 On 15/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.17463          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP021 On 15/09/2026 Spot Bond |        |            |           |           | 0.00000            | 102.15869          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP022 On 18/02/2025 Spot Bond |        |            |           |           | 0.00000            | 101.60435          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| <b>Total KAP022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For KAP022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| KAP022 On 04/03/2027 Spot Bond |        |            |           |           | 0.00000            | 101.52527          |                   |            |  | 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            | 100.50608          |                   |            |  | 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            | 100.66612          |                   |            |  | 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            | 100.80186          |                   |            |  | 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            | 100.82120          |                   |            |  | 0.00        | 0                  |                      |
| <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            | 101.58988          |                   |            |  | 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            | 101.61613          |                   |            |  | 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   |        |            | 9.08500   | 120.14211 | 9.08500            | 120.11262          |                   |            |  | 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            | 101.70660          |                   |            |  | 0.00        | 27,600,000         | 13,800,000           |
| <b>Total LGL08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>27,600,000</b>  | <b>13,800,000</b>    |
| <b>Total For LGL08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>27,600,000</b>  | <b>13,800,000</b>    |
| LGL09 On 28/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 103.61491          |                   |            |  | 0.00        | 660,600,000        | 1,135,300,000        |
| <b>Total LGL09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>660,600,000</b> | <b>1,135,300,000</b> |
| <b>Total For LGL09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>660,600,000</b> | <b>1,135,300,000</b> |
| LGL10 On 08/10/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.46371          |                   |            |  | 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>           |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| LGL11 On 09/09/2026 Spot Bond  |        |            |           |           | 0.00000            | 104.46572          |                   |            |  | 0.00        | 0                    | 105,000,00          |
| <b>Total LGL11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>105,000,00</b>   |
| <b>Total For LGL11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>105,000,00</b>   |
| LGL12 On 04/10/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.06525          |                   |            |  | 0.00        | 1,700,000,000        | 1,700,000,00        |
| <b>Total LGL12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,700,000,000</b> | <b>1,700,000,00</b> |
| <b>Total For LGL12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,700,000,000</b> | <b>1,700,000,00</b> |
| LHC01 On 19/07/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.80343          |                   |            |  | 0.00        | 500,000,000          | 500,000,00          |
| <b>Total LHC01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>500,000,000</b>   | <b>500,000,00</b>   |
| <b>Total For LHC01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>500,000,000</b>   | <b>500,000,00</b>   |
| LHC02 On 19/07/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.86583          |                   |            |  | 0.00        | 0                    | 1,500,000,00        |
| <b>Total LHC02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>1,500,000,00</b> |
| <b>Total For LHC02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>1,500,000,00</b> |
| LRFA4 On 20/11/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.63524          |                   |            |  | 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>             |                     |
| LRFB4 On 20/11/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.67397          |                   |            |  | 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            | 101.71269          |                   |            |  | 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            | 101.43686          |                   |            |  | 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            | 101.55278          |                   |            |  | 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            | 101.53979          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total MBF068 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For MBF068</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| MBF07i On 28/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.52548          |                   |            |  | 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            | 101.00077          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total MBF071 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For MBF071</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MBF07: On 31/05/2025 Spot Bond |        |            |           |           | 0.00000            | 101.53564          |                   |            |  | 0.00        | 0                |                   |
| <b>Total MBF072 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MBF072</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MBF07: On 30/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.72293          |                   |            |  | 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>         |                   |
| MBP04: On 23/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.47791          |                   |            |  | 0.00        | 0                |                   |
| <b>Total MBP040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MBP040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MBP04: On 27/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.08735          |                   |            |  | 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            | 100.96657          |                   |            |  | 0.00        | 0                |                   |
| <b>Total MBP045 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MBP045</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MBP04: On 26/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.75708          |                   |            |  | 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            | 100.97307          |                   |            |  | 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            | 101.16716          |                   |            |  | 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            | 100.77241          |                   |            |  | 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 |        |            | 8.33500   | 8.33500   | 8.33500            | 111.92046          |                   |            |  | 0.00        | 0                | 269,000,00        |
| <b>Total MMIG04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>269,000,00</b> |
| <b>Total For MMIG04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>269,000,00</b> |
| MMIG0: On 19/10/2028 Spot Bond |        |            |           |           | 0.00000            | 101.10931          |                   |            |  | 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            | 101.79587          |                   |            |  | 0.00        | 0                |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                          | Value                | Contracts Traded     | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|----------------------|----------------------|------------|
| <b>Total MMIG07 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For MMIG07</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>          | <b>0</b>             |            |
| MML01 On 10/12/2026 Spot Bond |        |            |           |           | 0.00000            | 102.10120          |                   |            |                          | 0.00                 | 0                    |            |
| <b>Total MML01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For MML01</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>          | <b>0</b>             |            |
| MML02 On 10/12/2026 Spot Bond |        |            | 8.98500   | 102.30708 | 8.98500            | 102.28239          |                   |            | 43,128,000,000.00        | 4,800,000            | 1,200,000            |            |
| <b>Total MML02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>43,128,000,000.00</b> | <b>4,800,000</b>     | <b>1,200,000</b>     |            |
| <b>Total For MML02</b>        |        |            |           |           |                    |                    |                   |            | <b>43,128,000,000.00</b> | <b>4,800,000</b>     | <b>1,200,000</b>     |            |
| MML03 On 15/03/2028 Spot Bond |        |            |           |           | 0.00000            | 102.76905          |                   |            | 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 |        |            | 9.23500   | 97.60439  | 9.23500            | 97.57424           |                   |            | 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            | 102.14647          |                   |            | 0.00                     | 0                    |                      |            |
| <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 |        |            | 9.78000   | 102.91694 | 9.78000            | 102.88979          |                   |            | 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            | 102.08700          |                   |            | 0.00                     | 0                    |                      |            |
| <b>Total MTN10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>             |                      |            |
| <b>Total For MTN10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>             |                      |            |
| MTN12 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.77800          |                   |            | 0.00                     | 9,000,000,000        | 9,000,000,000        |            |
| <b>Total MTN12 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>9,000,000,000</b> | <b>9,000,000,000</b> |            |
| <b>Total For MTN12</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>9,000,000,000</b> | <b>9,000,000,000</b> |            |
| MTN13 On 04/06/2025 Spot Bond |        |            |           |           | 0.00000            | 103.05685          |                   |            | 0.00                     | 0                    | 557,000,000          |            |
| <b>Total MTN13 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>             | <b>557,000,000</b>   |            |
| <b>Total For MTN13</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>             | <b>557,000,000</b>   |            |
| MTN15 On 10/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37335          |                   |            | 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            | 102.38044          |                   |            | 0.00                     | 800,000,000          | 400,000,000          |            |
| <b>Total MTN17 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>800,000,000</b>   | <b>400,000,000</b>   |            |
| <b>Total For MTN17</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>800,000,000</b>   | <b>400,000,000</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        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| MTN18 On 30/05/2026 Spot Bond |        |            |           |           | 0.00000            | 102.57960          |                   |            |  | 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            | 102.21503          |                   |            |  | 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            | 102.44539          |                   |            |  | 0.00        | 0                | 574,000,00        |
| <b>Total MTN20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>574,000,00</b> |
| <b>Total For MTN20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>574,000,00</b> |
| MTN21 On 29/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.47426          |                   |            |  | 0.00        | 0                | 20,000,00         |
| <b>Total MTN21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,00</b>  |
| <b>Total For MTN21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,00</b>  |
| MTN22 On 29/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.63546          |                   |            |  | 0.00        | 0                |                   |
| <b>Total MTN22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MTN22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MTN23 On 29/01/2026 Spot Bond |        |            | 8.93000   | 98.36717  | 8.93000            | 98.34344           |                   |            |  | 0.00        | 0                |                   |
| <b>Total MTN23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MTN23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MTN24 On 29/01/2026 Spot Bond |        |            |           |           | 0.00000            | 103.54063          |                   |            |  | 0.00        | 0                |                   |
| <b>Total MTN24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MTN24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MTN25 On 29/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.60250          |                   |            |  | 0.00        | 0                |                   |
| <b>Total MTN25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MTN25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MTN26 On 29/06/2026 Spot Bond |        |            |           |           | 0.00000            | 102.37812          |                   |            |  | 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            | 103.13675          |                   |            |  | 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            | 101.70361          |                   |            |  | 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            | 102.02413          |                   |            |  | 0.00        | 0                |                   |
| <b>Total MTN29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------------|
| <b>Total For MTN29</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| MTN30 On 15/09/2028 Spot Bond |        |            |           |           | 0.00000            | 102.73248          |                   |            | 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            | 101.39408          |                   |            | 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            | 101.53843          |                   |            | 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            | 101.67833          |                   |            | 0.00        | 0                | 1,000,000,00        |
| <b>Total MTN33 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| <b>Total For MTN33</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| MTN35 On 14/11/2027 Spot Bond |        |            |           |           | 0.00000            | 102.12719          |                   |            | 0.00        | 0                |                     |
| <b>Total MTN35 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For MTN35</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| MTN36 On 14/11/2029 Spot Bond |        |            |           |           | 0.00000            | 101.78851          |                   |            | 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>         |                     |
| MWAR0 On 22/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.68856          |                   |            | 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>         |                     |
| MWAR0 On 22/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.88791          |                   |            | 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>         |                     |
| MWAR0 On 22/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.66937          |                   |            | 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>         |                     |
| MWAR0 On 22/05/2025 Spot Bond |        |            |           |           | 0.00000            | 101.66951          |                   |            | 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>         |                     |
| MWAR0 On 22/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.59761          |                   |            | 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>         |                     |
| MWAR0 On 22/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.48335          |                   |            | 0.00        | 0                |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 100.98502          |                   |            |  | 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            | 101.15203          |                   |            |  | 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            | 101.29378          |                   |            |  | 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            | 101.42399          |                   |            |  | 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 |        |            | 9.37000   | 100.36648 | 9.37000            | 100.30460          |                   |            |  | 0.00        | 0                |            |
| <b>Total NAM03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NAM03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NAM04 On 01/08/2026 Spot Bond |        |            | 9.86500   | 101.87068 | 9.86500            | 101.84403          |                   |            |  | 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            | 100.27969          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBG02G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBG02G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBG03 On 30/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.02251          |                   |            |  | 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            | 100.18696          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBG05G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBG05G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBG06 On 29/07/2028 Spot Bond |        |            |           |           | 0.00000            | 100.02226          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBG06G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBG06G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBG07 On 15/12/2028 Spot Bond |        |            |           |           | 0.00000            | 101.11983          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                           | Value       | Contracts Traded  | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-------------------|---------------------|
| NBK13/On 19/03/2024 Spot Bond |        |            | 8.91000   | 104.46963 | 8.91000            | 104.44447          |                   |            |                           | 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 |        |            | 8.48500   | 106.17934 | 8.48500            | 106.15537          |                   |            |                           | 0.00        | 0                 | 20,000,00           |
| <b>Total NBK16A SPOT</b>      |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          | <b>20,000,00</b>    |
| <b>Total For NBK16A</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          | <b>20,000,00</b>    |
| NBK17/On 22/04/2026 Spot Bond |        |            | 8.61500   | 106.44768 | 8.61500            | 106.42302          |                   |            | 475,548,000,000.00        |             | 55,200,000        | 387,600,00          |
| <b>Total NBK17A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>475,548,000,000.00</b> |             | <b>55,200,000</b> | <b>387,600,00</b>   |
| <b>Total For NBK17A</b>       |        |            |           |           |                    |                    |                   |            | <b>475,548,000,000.00</b> |             | <b>55,200,000</b> | <b>387,600,00</b>   |
| NBK20/On 01/06/2026 Spot Bond |        |            | 8.70500   | 106.43626 | 8.70500            | 106.41135          |                   |            | 27,856,000,000.00         |             | 3,200,000         | 20,800,00           |
| <b>Total NBK20A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>27,856,000,000.00</b>  |             | <b>3,200,000</b>  | <b>20,800,00</b>    |
| <b>Total For NBK20A</b>       |        |            |           |           |                    |                    |                   |            | <b>27,856,000,000.00</b>  |             | <b>3,200,000</b>  | <b>20,800,00</b>    |
| NBK21/On 21/07/2027 Spot Bond |        |            | 8.81000   | 106.92275 | 8.81000            | 106.89728          |                   |            | 0.00                      |             | 0                 | 153,000,00          |
| <b>Total NBK21A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               |             | <b>0</b>          | <b>153,000,00</b>   |
| <b>Total For NBK21A</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               |             | <b>0</b>          | <b>153,000,00</b>   |
| NBK23/On 19/11/2025 Spot Bond |        |            | 7.46300   | 110.15705 | 7.46300            | 110.13476          |                   |            | 14,926,000,000.00         |             | 2,000,000         | 500,00              |
| <b>Total NBK23A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>14,926,000,000.00</b>  |             | <b>2,000,000</b>  | <b>500,00</b>       |
| <b>Total For NBK23A</b>       |        |            |           |           |                    |                    |                   |            | <b>14,926,000,000.00</b>  |             | <b>2,000,000</b>  | <b>500,00</b>       |
| NBK24/On 19/11/2027 Spot Bond |        |            | 8.50500   | 111.61636 | 8.50500            | 111.59068          |                   |            | 0.00                      |             | 0                 | 1,000,000,00        |
| <b>Total NBK24A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               |             | <b>0</b>          | <b>1,000,000,00</b> |
| <b>Total For NBK24A</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               |             | <b>0</b>          | <b>1,000,000,00</b> |
| NBK25/On 17/02/2023 Spot Bond |        |            | 8.75000   | 8.75000   | 8.75000            | 104.90249          |                   |            | 0.00                      |             | 0                 |                     |
| <b>Total NBK25A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               |             | <b>0</b>          |                     |
| <b>Total For NBK25A</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               |             | <b>0</b>          |                     |
| NBK25/On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 103.38839          |                   |            | 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 | 83.04341  | 100.00000          | 82.86444           |                   |            | 0.00                      |             | 0                 |                     |
| <b>Total NBK26A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               |             | <b>0</b>          |                     |
| <b>Total For NBK26A</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               |             | <b>0</b>          |                     |
| NBK26/On 22/04/2026 Spot Bond |        |            |           |           | 0.00000            | 102.70793          |                   |            | 0.00                      |             | 0                 | 360,000,00          |
| <b>Total NBK26B SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               |             | <b>0</b>          | <b>360,000,00</b>   |
| <b>Total For NBK26B</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               |             | <b>0</b>          | <b>360,000,00</b>   |
| NBK27/On 10/05/2026 Spot Bond |        |            | 8.43000   | 110.16437 | 8.43000            | 110.13924          |                   |            | 0.00                      |             | 0                 |                     |
| <b>Total NBK27A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               |             | <b>0</b>          |                     |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                          | Value       | Contracts Traded  | Opt Intere         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|-------------|-------------------|--------------------|
| <b>Total For NBK27A</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>          |                    |
| NBK28 On 02/08/2023 Spot Bond |        |            | 8.85500   | 100.52935 | 8.85500            | 100.50568          |                   |            |                          | 0.00        | 0                 |                    |
| <b>Total NBK28A SPOT</b>      |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For NBK28A</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>          |                    |
| NBK29 On 31/07/2026 Spot Bond |        |            | 8.57500   | 105.74062 | 8.57500            | 105.71610          |                   |            |                          | 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 |        |            | 8.94000   | 104.94330 | 8.94000            | 104.91835          |                   |            | 39,336,000,000.00        |             | 4,400,000         | 1,100,000          |
| <b>Total NBK30A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>39,336,000,000.00</b> |             | <b>4,400,000</b>  | <b>1,100,000</b>   |
| <b>Total For NBK30A</b>       |        |            |           |           |                    |                    |                   |            | <b>39,336,000,000.00</b> |             | <b>4,400,000</b>  | <b>1,100,000</b>   |
| NBK31 On 09/11/2023 Spot Bond |        |            | 8.71000   | 102.66795 | 8.71000            | 102.64377          |                   |            | 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>          |                    |
| NBK31 On 17/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.80111          |                   |            | 0.00                     |             | 0                 |                    |
| <b>Total NBK31B SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              |             | <b>0</b>          |                    |
| <b>Total For NBK31B</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              |             | <b>0</b>          |                    |
| NBK35 On 10/05/2023 Spot Bond |        |            |           |           | 0.00000            | 102.18591          |                   |            | 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>          |                    |
| NBK36 On 10/05/2026 Spot Bond |        |            |           |           | 0.00000            | 104.79239          |                   |            | 0.00                     |             | 0                 | 677,000,000        |
| <b>Total NBK36B SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              |             | <b>0</b>          | <b>677,000,000</b> |
| <b>Total For NBK36B</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              |             | <b>0</b>          | <b>677,000,000</b> |
| NBK4 On 28/10/2024 Spot Bond  |        |            |           |           | 0.00000            | 83.20206           |                   |            | 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>          |                    |
| NBK40 On 31/07/2026 Spot Bond |        |            |           |           | 0.00000            | 102.23689          |                   |            | 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>          |                    |
| NBK43 On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 102.40517          |                   |            | 0.00                     |             | 20,000,000        | 20,000,000         |
| <b>Total NBK43B SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              |             | <b>20,000,000</b> | <b>20,000,000</b>  |
| <b>Total For NBK43B</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              |             | <b>20,000,000</b> | <b>20,000,000</b>  |
| NBK45 On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.70817          |                   |            | 0.00                     |             | 0                 |                    |
| <b>Total NBK45B SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              |             | <b>0</b>          |                    |
| <b>Total For NBK45B</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              |             | <b>0</b>          |                    |
| NBK46 On 15/08/2025 Spot Bond |        |            |           |           | 0.00000            | 102.28730          |                   |            | 0.00                     |             | 0                 |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total NBK46B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK46B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK471 On 15/02/2028 Spot Bond |        |            |           |           | 0.00000            | 103.68061          |                   |            |  | 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>         |            |
| NBK491 On 09/11/2023 Spot Bond |        |            |           |           | 0.00000            | 102.15880          |                   |            |  | 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>         |            |
| NBK501 On 09/11/2025 Spot Bond |        |            |           |           | 0.00000            | 102.36038          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK50B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK50B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK521 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.83719          |                   |            |  | 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>         |            |
| NBK531 On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 102.10298          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK53B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK53B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK541 On 21/02/2029 Spot Bond |        |            |           |           | 0.00000            | 102.05037          |                   |            |  | 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>         |            |
| NBKB51 On 01/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.27088          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBKB56 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBKB56</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB52 On 01/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.18721          |                   |            |  | 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>         |            |
| NBKB53 On 01/08/2029 Spot Bond |        |            |           |           | 0.00000            | 99.63739           |                   |            |  | 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>         |            |
| NBKB54 On 24/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.44311          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBKB59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBKB59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB61 On 24/02/2025 Spot Bond |        |            |           |           | 0.00000            | 101.59981          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| NBKB6 On 24/02/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.20032          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NBKB61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NBKB61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NBKB6 On 15/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.33426          |                   |            |  | 0.00        | 140,000,000        | 70,000,000        |
| <b>Total NBKB62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>140,000,000</b> | <b>70,000,000</b> |
| <b>Total For NBKB62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>140,000,000</b> | <b>70,000,000</b> |
| NBKB6 On 15/04/2028 Spot Bond  |        |            |           |           | 0.00000            | 100.80568          |                   |            |  | 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            | 100.90712          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NCLN82 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NCLN82</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |                   |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NCLN82/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NCLN82/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 9.83000   | 104.78885 | 9.83000            | 104.76108          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NCLN83 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NCLN83</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.05558          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NCLN84 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NCLN84</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 9.48500   | 104.91287 | 9.48500            | 104.88601          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NCLN85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NCLN85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.06126          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NCLN87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NCLN87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NCLN9 On 20/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.07020          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NCLN90 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NCLN90</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NCLN9 On 20/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.08156          |                   |            |  | 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            | 101.48857          |                   |            |  | 0.00        | 0                  |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| <b>Total NDAL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For NDAL02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| NDAL02 On 06/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.48857          |                   |            |  | 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            | 101.75035          |                   |            |  | 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            | 101.43459          |                   |            |  | 0.00        | 1,513,400,000        | 756,700,000        |
| <b>Total NGL04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,513,400,000</b> | <b>756,700,000</b> |
| <b>Total For NGL04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,513,400,000</b> | <b>756,700,000</b> |
| NGL05 On 26/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.65675          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total NGL05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For NGL05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| NGL06 On 01/12/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.60920          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total NGL06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For NGL06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| NGL07 On 09/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.51589          |                   |            |  | 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            | 105.13142          |                   |            |  | 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            | 101.98798          |                   |            |  | 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            | 100.85506          |                   |            |  | 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            | 101.73716          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total NGL11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For NGL11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| NGLT1B On 20/10/2023 Spot Bond |        |            |           |           | 0.00000            | 102.02410          |                   |            |  | 0.00        | 5,600,000            | 101,400,000        |
| <b>Total NGLT1B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>5,600,000</b>     | <b>101,400,000</b> |
| <b>Total For NGLT1B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>5,600,000</b>     | <b>101,400,000</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         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| NGT10: On 25/03/2024 Spot Bond |        |            |           |           | 0.00000            | 103.27701          |                   |            |  | 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            | 104.49779          |                   |            |  | 0.00        | 6,400,000        | 1,600,000          |
| <b>Total NGT104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>6,400,000</b> | <b>1,600,000</b>   |
| <b>Total For NGT104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>6,400,000</b> | <b>1,600,000</b>   |
| NGT10: On 22/05/2025 Spot Bond |        |            |           |           | 0.00000            | 104.41082          |                   |            |  | 0.00        | 0                |                    |
| <b>Total NGT105 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                    |
| <b>Total For NGT105</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                    |
| NGT10: On 05/08/2025 Spot Bond |        |            |           |           | 0.00000            | 103.35658          |                   |            |  | 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            | 106.04953          |                   |            |  | 0.00        | 0                |                    |
| <b>Total NGT107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                    |
| <b>Total For NGT107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                    |
| NGT10: On 08/09/2026 Spot Bond |        |            |           |           | 0.00000            | 105.20311          |                   |            |  | 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            | 99.82427           |                   |            |  | 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            | 102.63225          |                   |            |  | 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            | 100.23126          |                   |            |  | 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            | 101.53437          |                   |            |  | 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            | 103.46446          |                   |            |  | 0.00        | 0                | 290,000,000        |
| <b>Total NGT1G SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>290,000,000</b> |
| <b>Total For NGT1G</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>290,000,000</b> |
| NHM01 On 13/12/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.41384          |                   |            |  | 0.00        | 0                |                    |
| <b>Total NHM015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total For NHM015</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NHM01 On 11/05/2025 Spot Bond |        |            |           |           | 0.00000            | 107.14141          |                   |            |  | 0.00        | 0                | 3,519,000,00        |
| <b>Total NHM016 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,519,000,00</b> |
| <b>Total For NHM016</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,519,000,00</b> |
| NHM01 On 25/05/2023 Spot Bond |        |            |           |           | 0.00000            | 102.81559          |                   |            |  | 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            | 105.08232          |                   |            |  | 0.00        | 0                | 519,000,00          |
| <b>Total NHM019 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>519,000,00</b>   |
| <b>Total For NHM019</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>519,000,00</b>   |
| NHM02 On 25/11/2023 Spot Bond |        |            |           |           | 0.00000            | 103.96869          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NHM020 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NHM020</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NHM02 On 26/11/2026 Spot Bond |        |            |           |           | 0.00000            | 103.69792          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NHM021 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NHM021</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NHM02 On 23/09/2027 Spot Bond |        |            |           |           | 0.00000            | 101.16773          |                   |            |  | 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            | 100.21792          |                   |            |  | 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 |        |            | 5.59000   | 5.59000   | 5.59000            | 226.53139          |                   |            |  | 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 |        |            | 4.51000   | 4.51000   | 4.51000            | 215.72668          |                   |            |  | 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  |        |            | 4.08500   | 4.08500   | 4.08500            | 163.61655          |                   |            |  | 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  |        |            | 5.04000   | 5.04000   | 5.04000            | 114.51555          |                   |            |  | 0.00        | 0                | 110,000,00          |
| <b>Total NI29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>110,000,00</b>   |
| <b>Total For NI29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>110,000,00</b>   |
| NI33 On 28/02/2033 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total 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   |        |            | 5.39000   | 5.39000   | 5.39000            | 115.81558          |                   |            |  | 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 |        |            | 4.19000   | 4.19000   | 4.19000            | 163.28534          |                   |            |  | 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   | 273.47074 | 3.45000            | 273.41188          |                   |            |  | 0.00        | 0                |            |
| <b>Total NILB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NILB13 On 31/01/2025 Spot Bond |        |            | 3.99000   | 3.99000   | 3.99000            | 163.91695          |                   |            |  | 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 |        |            | 4.15500   | 4.15500   | 4.15500            | 219.35748          |                   |            |  | 0.00        | 0                |            |
| <b>Total NILB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NILB15 On 31/03/2028 Spot Bond |        |            | 4.30000   | 217.91790 | 4.30000            | 217.86601          |                   |            |  | 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 |        |            | 5.41000   | 90.22229  | 5.41000            | 115.54034          |                   |            |  | 0.00        | 0                |            |
| <b>Total NILB17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN014 On 10/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.38022          |                   |            |  | 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            | 144.37956          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN02 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN02</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN022 On 31/10/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.36717          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NN023 On 07/11/2025 Spot Bond |        |            |           |           | 0.00000            | 102.68280          |                   |            |  | 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            | 102.32534          |                   |            |  | 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            | 101.59271          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN034 On 06/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.64734          |                   |            |  | 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>         |            |
| NN037 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 153.27840          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN039 On 06/03/2027 Spot Bond |        |            |           |           | 0.00000            | 101.22588          |                   |            |  | 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            | 101.63124          |                   |            |  | 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            | 101.24176          |                   |            |  | 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            | 102.02361          |                   |            |  | 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            | 187.62463          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN048 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For NN048</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN049 On 03/03/2023 Spot Bond |        |            |           |           | 0.00000            | 188.59346          |                   |            |  | 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            | 101.24094          |                   |            |  | 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            | 99.58779           |                   |            |  | 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            | 89.55619           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN057 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN057</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN058 On 18/09/2025 Spot Bond |        |            |           |           | 0.00000            | 96.65352           |                   |            |  | 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            | 101.28159          |                   |            |  | 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            | 95.99350           |                   |            |  | 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            | 95.06821           |                   |            |  | 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            | 101.14167          |                   |            |  | 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            | 100.81891          |                   |            |  | 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            | 101.10742          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 101.20010          |                   |            |  | 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            | 101.10742          |                   |            |  | 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            | 97.28909           |                   |            |  | 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            | 97.61365           |                   |            |  | 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                |            |
| <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            | 101.08263          |                   |            |  | 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            | 101.05736          |                   |            |  | 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  |        |            | 9.86500   | 9.86500   | 9.86500            | 104.12280          |                   |            |  | 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  |        |            | 9.41500   | 9.41500   | 9.41500            | 106.72242          |                   |            |  | 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  |        |            | 9.44000   | 9.44000   | 9.44000            | 105.27714          |                   |            |  | 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            | 105.59189          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NNF01: On 24/06/2025 Spot Bond |        |            |           |           | 0.00000            | 132.71000          |                   |            |  | 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            | 122.50000          |                   |            |  | 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            | 135.30000          |                   |            |  | 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            | 133.13000          |                   |            |  | 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            | 129.52453          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF02: On 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For NNF084</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF084 On 27/01/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>         |            |
| NNF088 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>         |            |
| NNF089 On 30/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.41380          |                   |            |  | 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>         |            |
| NQ1A10 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 126.51118          |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQ1A10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1A20 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 88.62224           |                   |            |  | 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>         |            |
| NQ1A24 On 22/05/2054 Spot Bond |        |            |           |           | 0.00000            | 101.74076          |                   |            |  | 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>         |            |
| NQ1A25 On 22/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.60284          |                   |            |  | 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>         |            |
| NQ1A27 On 22/05/2053 Spot Bond |        |            |           |           | 0.00000            | 101.65002          |                   |            |  | 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>         |            |
| NQ1B10 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 101.66908          |                   |            |  | 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>         |            |
| NQ1B17 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 110.37789          |                   |            |  | 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>         |            |
| NQ1B20 On 22/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.67921          |                   |            |  | 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>         |            |
| NQ1B20 On 22/05/2054 Spot Bond |        |            |           |           | 0.00000            | 101.78345          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                          | Value                | Contracts Traded   | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|----------------------|--------------------|------------|
| <b>Total NQ1B21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>          | <b>0</b>           |            |
| <b>Total For NQ1B21</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>          | <b>0</b>           |            |
| NQ1C1 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 101.70721          |                   |            |                          | 0.00                 | 0                  |            |
| <b>Total NQ1C10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>          | <b>0</b>           |            |
| <b>Total For NQ1C10</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>          | <b>0</b>           |            |
| NQ1C1 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 112.22641          |                   |            |                          | 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            | 101.46885          |                   |            |                          | 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 |        |            | 5.39000   | 210.77340 | 5.39000            | 210.71731          |                   |            | 51,765,560,000.00        | 9,604,000            | 4,802,000          |            |
| <b>Total NRA023 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>51,765,560,000.00</b> | <b>9,604,000</b>     | <b>4,802,000</b>   |            |
| <b>Total For NRA023</b>       |        |            |           |           |                    |                    |                   |            | <b>51,765,560,000.00</b> | <b>9,604,000</b>     | <b>4,802,000</b>   |            |
| NRA02 On 30/11/2028 Spot Bond |        |            | 10.59500  | 109.14574 | 10.59500           | 109.11479          |                   |            | 0.00                     | 0                    | 461,061,200        |            |
| <b>Total NRA028 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>             | <b>461,061,200</b> |            |
| <b>Total For NRA028</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>             | <b>461,061,200</b> |            |
| NRA02 On 30/11/2028 Spot Bond |        |            | 100.00000 | 14.87406  | 100.00000          | 14.84096           |                   |            | 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            | 101.78410          |                   |            | 0.00                     | 47,600,000           | 23,800,000         |            |
| <b>Total NTC23 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>47,600,000</b>    | <b>23,800,000</b>  |            |
| <b>Total For NTC23</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>47,600,000</b>    | <b>23,800,000</b>  |            |
| NTC26 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.79719          |                   |            | 0.00                     | 1,000,000,000        | 500,000,000        |            |
| <b>Total NTC26 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>1,000,000,000</b> | <b>500,000,000</b> |            |
| <b>Total For NTC26</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>1,000,000,000</b> | <b>500,000,000</b> |            |
| NTC27 On 12/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.31662          |                   |            | 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            | 101.79645          |                   |            | 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            | 100.02316          |                   |            | 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>             |                    |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| NTC34 On 26/02/2025 Spot Bond |        |            |           |           | 0.00000            | 102.01121          |                   |            |  | 0.00        | 1,150,000,000        | 1,150,000,000        |
| <b>Total NTC34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,150,000,000</b> | <b>1,150,000,000</b> |
| <b>Total For NTC34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,150,000,000</b> | <b>1,150,000,000</b> |
| NTC35 On 07/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.27168          |                   |            |  | 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            | 101.53540          |                   |            |  | 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            | 100.44674          |                   |            |  | 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>             |                      |
| NTCG0 On 19/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.07423          |                   |            |  | 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 |        |            | 7.75500   | 110.23124 | 7.75500            | 110.20807          |                   |            |  | 0.00        | 0                    | 1,909,000,000        |
| <b>Total OML07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>1,909,000,000</b> |
| <b>Total For OML07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>1,909,000,000</b> |
| OML10 On 14/09/2025 Spot Bond |        |            | 8.16000   | 111.74291 | 8.16000            | 111.71823          |                   |            |  | 0.00        | 0                    | 670,000,000          |
| <b>Total OML10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>670,000,000</b>   |
| <b>Total For OML10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>670,000,000</b>   |
| OML11 On 11/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.68097          |                   |            |  | 0.00        | 300,000,000          | 400,000,000          |
| <b>Total OML11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>300,000,000</b>   | <b>400,000,000</b>   |
| <b>Total For OML11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>300,000,000</b>   | <b>400,000,000</b>   |
| OML12 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 103.34436          |                   |            |  | 0.00        | 0                    | 1,200,000,000        |
| <b>Total OML12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>1,200,000,000</b> |
| <b>Total For OML12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>1,200,000,000</b> |
| OML13 On 23/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.32163          |                   |            |  | 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            | 101.44187          |                   |            |  | 0.00        | 0                    | 1,000,000,000        |
| <b>Total OML14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>1,000,000,000</b> |
| <b>Total For OML14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>1,000,000,000</b> |
| OML15 On 28/10/2027 Spot Bond |        |            |           |           | 0.00000            | 100.02301          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total OML15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                  | Contracts Traded        | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-------------------------|------------------|
| <b>Total For OML15</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>                |                  |
| PARS0 On 13/12/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.44326          |                   |            |                              | 0.00                   | 0                       | 70,000,00        |
| <b>Total PARS01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>                | <b>70,000,00</b> |
| <b>Total For PARS01</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>                | <b>70,000,00</b> |
| PARS0: On 13/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.46342          |                   |            |                              | 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            | 101.28121          |                   |            |                              | 0.00                   | 0                       |                  |
| <b>Total PEP01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>                |                  |
| <b>Total For PEP01</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>                |                  |
| PEP02 On 10/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 102.12144          |                   |            |                              | 0.00                   | 0                       |                  |
| <b>Total PEP02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>                |                  |
| <b>Total For PEP02</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>                |                  |
| PEP03 On 05/05/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.30045          |                   |            |                              | 0.00                   | 0                       |                  |
| <b>Total PEP03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>                |                  |
| <b>Total For PEP03</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>                |                  |
| PEP04 On 05/05/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.67400          |                   |            |                              | 0.00                   | 0                       |                  |
| <b>Total PEP04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>                |                  |
| <b>Total For PEP04</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>                |                  |
| PMM56 On 28/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.60539          |                   |            |                              | 0.00                   | 0                       |                  |
| <b>Total PMM56 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>                |                  |
| <b>Total For PMM56</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>                |                  |
| PMM57 On 08/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.54952          |                   |            |                              | 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            | 101.58540          |                   |            |                              | 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   |        |            | 8.12000   | 108.98853 | 8.08500            | 109.08506          |                   |            | 481,984,497,472,000.00       | 1,123,397,105,600      | 1,620,014,070,70        |                  |
| <b>Total R186 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>1,984,497,472,000.00</b>  | <b>123,397,105,600</b> | <b>1,620,014,070,70</b> |                  |
| <b>Total For R186</b>          |        |            |           |           |                    |                    |                   |            | <b>1,984,497,472,000.00</b>  | <b>123,397,105,600</b> | <b>1,620,014,070,70</b> |                  |
| R197 On 07/12/2023 Spot Bond   |        |            | 3.70500   | 328.72736 | 3.74000            | 328.56003          |                   |            | 217,627,750,000,000.00       | 598,550,000,000        | 585,375,000,00          |                  |
| <b>Total R197 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>17,627,750,000,000.00</b> | <b>598,550,000,000</b> | <b>585,375,000,00</b>   |                  |
| <b>Total For R197</b>          |        |            |           |           |                    |                    |                   |            | <b>17,627,750,000,000.00</b> | <b>598,550,000,000</b> | <b>585,375,000,00</b>   |                  |
| R202 On 07/12/2033 Spot Bond   |        |            | 4.61500   | 246.66212 | 4.59000            | 247.14308          |                   |            | 379,484,173,991,000.00       | 82,228,423,400         | 178,931,820,20          |                  |

| 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 R202 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>9,484,173,991,000.00</b>  | <b>82,228,423,400</b>  | <b>178,931,820,20</b> |
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   |            | <b>9,484,173,991,000.00</b>  | <b>82,228,423,400</b>  | <b>178,931,820,20</b> |
| R2023 On 28/02/2023 Spot Bond |        |            | 7.75000   | 103.28289 | 7.75000            | 103.26109          |                   |            | 644,402,425,000,000.00       | 83,148,700,000         | 158,003,409,00        |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>14,402,425,000,000.00</b> | <b>83,148,700,000</b>  | <b>158,003,409,00</b> |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   |            | <b>14,402,425,000,000.00</b> | <b>83,148,700,000</b>  | <b>158,003,409,00</b> |
| R2030 On 31/01/2030 Spot Bond |        |            | 9.65000   | 91.76537  | 9.60000            | 91.97885           |                   |            | 232,050,826,170,000.00       | 1,267,570,033,800      | 2,058,597,069,80      |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>12,050,826,170,000.00</b> | <b>267,570,033,800</b> | <b>258,597,069,80</b> |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   |            | <b>12,050,826,170,000.00</b> | <b>267,570,033,800</b> | <b>258,597,069,80</b> |
| R2032 On 31/03/2032 Spot Bond |        |            | 10.29000  | 90.87100  | 10.24500           | 91.08829           |                   |            | 451,528,491,546,000.00       | 1,501,606,267,400      | 1,737,193,524,60      |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>51,528,491,546,000.00</b> | <b>501,606,267,400</b> | <b>737,193,524,60</b> |
| <b>Total For R2032</b>        |        |            |           |           |                    |                    |                   |            | <b>51,528,491,546,000.00</b> | <b>501,606,267,400</b> | <b>737,193,524,60</b> |
| R2035 On 28/02/2035 Spot Bond |        |            | 10.89000  | 90.39998  | 10.79000           | 90.97591           |                   |            | 179,747,997,943,000.00       | 1,302,088,888,700      | 1,760,921,316,40      |
| <b>Total R2035 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>9,747,997,943,000.00</b>  | <b>302,088,888,700</b> | <b>760,921,316,40</b> |
| <b>Total For R2035</b>        |        |            |           |           |                    |                    |                   |            | <b>9,747,997,943,000.00</b>  | <b>302,088,888,700</b> | <b>760,921,316,40</b> |
| R2037 On 31/01/2037 Spot Bond |        |            | 11.12000  | 81.64187  | 11.00500           | 82.31758           |                   |            | 812,918,194,688,000.00       | 1,242,168,902,400      | 1,002,157,531,40      |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>12,918,194,688,000.00</b> | <b>242,168,902,400</b> | <b>202,157,531,40</b> |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   |            | <b>12,918,194,688,000.00</b> | <b>242,168,902,400</b> | <b>202,157,531,40</b> |
| R2040 On 31/01/2040 Spot Bond |        |            | 11.26000  | 83.07156  | 11.16000           | 83.70018           |                   |            | 001,029,116,076,000.00       | 355,331,182,600        | 969,499,725,70        |
| <b>Total R2040 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>11,029,116,076,000.00</b> | <b>355,331,182,600</b> | <b>969,499,725,70</b> |
| <b>Total For R2040</b>        |        |            |           |           |                    |                    |                   |            | <b>11,029,116,076,000.00</b> | <b>355,331,182,600</b> | <b>969,499,725,70</b> |
| R2044 On 31/01/2044 Spot Bond |        |            | 11.33500  | 79.47037  | 11.22000           | 80.20952           |                   |            | 448,215,760,263,000.00       | 1,274,655,117,800      | 1,762,312,357,50      |
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>18,215,760,263,000.00</b> | <b>274,655,117,800</b> | <b>762,312,357,50</b> |
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            | <b>18,215,760,263,000.00</b> | <b>274,655,117,800</b> | <b>762,312,357,50</b> |
| R2048 On 28/02/2048 Spot Bond |        |            | 11.20000  | 83.25521  | 11.09000           | 83.99114           |                   |            | 492,087,868,480,000.00       | 3,972,507,845,400      | 3,816,329,959,60      |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>12,087,868,480,000.00</b> | <b>972,507,845,400</b> | <b>316,329,959,60</b> |
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            | <b>12,087,868,480,000.00</b> | <b>972,507,845,400</b> | <b>316,329,959,60</b> |
| R209 On 31/03/2036 Spot Bond  |        |            | 10.91000  | 69.95307  | 10.81000           | 70.46275           |                   |            | 748,002,246,404,000.00       | 343,538,244,400        | 840,229,346,30        |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>18,002,246,404,000.00</b> | <b>343,538,244,400</b> | <b>340,229,346,30</b> |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            | <b>18,002,246,404,000.00</b> | <b>343,538,244,400</b> | <b>340,229,346,30</b> |
| R210 On 31/03/2028 Spot Bond  |        |            | 3.85500   | 222.53110 | 3.80000            | 223.05894          |                   |            | 705,481,594,449,500.00       | 442,407,676,900        | 385,923,938,50        |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>15,481,594,449,500.00</b> | <b>442,407,676,900</b> | <b>385,923,938,50</b> |
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            | <b>15,481,594,449,500.00</b> | <b>442,407,676,900</b> | <b>385,923,938,50</b> |
| R213 On 28/02/2031 Spot Bond  |        |            | 10.07500  | 86.24668  | 10.03500           | 86.41720           |                   |            | 738,869,112,282,500.00       | 470,359,217,100        | 1,081,763,134,70      |
| <b>Total R213 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>38,869,112,282,500.00</b> | <b>470,359,217,100</b> | <b>81,763,134,70</b>  |
| <b>Total For R213</b>         |        |            |           |           |                    |                    |                   |            | <b>38,869,112,282,500.00</b> | <b>470,359,217,100</b> | <b>81,763,134,70</b>  |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded      | Opt Intere            |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|
| R214 On 28/02/2041 Spot Bond  |        |            | 11.18000  | 66.75293  | 11.08000           | 67.28418           |                   |            | 800,573,149,116,000.00       | 71,607,616,200        | 421,940,821,60        |
| <b>Total R214 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>10,573,149,116,000.00</b> | <b>71,607,616,200</b> | <b>421,940,821,60</b> |
| <b>Total For R214</b>         |        |            |           |           |                    |                    |                   |            | <b>10,573,149,116,000.00</b> | <b>71,607,616,200</b> | <b>421,940,821,60</b> |
| RDFB1 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.26555          |                   |            | 0.00                         | 6,000,000,000         | 6,000,000,00          |
| <b>Total RDFB14 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>6,000,000,000</b>  | <b>6,000,000,00</b>   |
| <b>Total For RDFB14</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>6,000,000,000</b>  | <b>6,000,000,00</b>   |
| RDFB1 On 05/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.65614          |                   |            | 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            | 102.06520          |                   |            | 0.00                         | 0                     | 975,000,00            |
| <b>Total RDFB17 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>975,000,00</b>     |
| <b>Total For RDFB17</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>975,000,00</b>     |
| RDFB1 On 11/02/2026 Spot Bond |        |            |           |           | 0.00000            | 102.22540          |                   |            | 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            | 101.01455          |                   |            | 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            | 101.39453          |                   |            | 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            | 102.01156          |                   |            | 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            | 101.95032          |                   |            | 0.00                         | 0                     |                       |
| <b>Total RDFB26 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For RDFB26</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| RDFB2 On 26/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.85344          |                   |            | 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            | 101.00800          |                   |            | 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            | 100.77432          |                   |            | 0.00                         | 0                     |                       |
| <b>Total RDFG02 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total For RDFG02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RDFG0 On 21/09/2029 Spot Bond  |        |            |           |           | 0.00000            | 101.03456          |                   |            |  | 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            | 101.06775          |                   |            |  | 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            | 101.28222          |                   |            |  | 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            | 101.29373          |                   |            |  | 0.00        | 0                |                     |
| <b>Total RDFG06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RDFG06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RED13 On 13/05/2026 Spot Bond  |        |            |           |           | 0.00000            | 102.40896          |                   |            |  | 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            | 95.13994           |                   |            |  | 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            | 101.90729          |                   |            |  | 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            | 102.31420          |                   |            |  | 0.00        | 0                | 2,500,000,00        |
| <b>Total RED171 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,00</b> |
| <b>Total For RED171</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,00</b> |
| RED30: On 17/11/2023 Spot Bond |        |            |           |           | 0.00000            | 102.62399          |                   |            |  | 0.00        | 0                |                     |
| <b>Total RED302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RED302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RED40: On 29/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.03377          |                   |            |  | 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            | 101.89997          |                   |            |  | 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            | 100.61211          |                   |            |  | 0.00        | 0                |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total RED603 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For RED603</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| RED70 On 17/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.51668          |                   |            |  | 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            | 100.63776          |                   |            |  | 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            | 100.09027          |                   |            |  | 0.00        | 0                |                      |
| <b>Total RES49 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For RES49</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| RES50 On 22/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.54267          |                   |            |  | 0.00        | 0                | 400,000,0€           |
| <b>Total RES50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,0€</b>    |
| <b>Total For RES50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,0€</b>    |
| RES52 On 07/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.30772          |                   |            |  | 0.00        | 0                |                      |
| <b>Total RES52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For RES52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| RES53 On 20/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.05185          |                   |            |  | 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            | 100.43308          |                   |            |  | 0.00        | 0                | 200,000,0€           |
| <b>Total RES59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,0€</b>    |
| <b>Total For RES59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,0€</b>    |
| RES60 On 06/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.31533          |                   |            |  | 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            | 101.13730          |                   |            |  | 0.00        | 0                | 30,000,000,0€        |
| <b>Total RES61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,000,0€</b> |
| <b>Total For RES61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,000,0€</b> |
| RFCA1 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.00650          |                   |            |  | 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            | 101.00309          |                   |            |  | 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>         |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| RFCB1 On 20/12/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.04966          |                   |            |  | 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            | 101.03830          |                   |            |  | 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            | 101.10074          |                   |            |  | 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            | 101.08939          |                   |            |  | 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>         |                   |
| RFCD1 On 20/12/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.22548          |                   |            |  | 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            | 101.21414          |                   |            |  | 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            | 102.51807          |                   |            |  | 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   |        |            | 9.65000   | 101.24941 | 9.65000            | 101.22320          |                   |            |  | 0.00        | 0                | 850,000,00        |
| <b>Total RW23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>850,000,00</b> |
| <b>Total For RW23</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>850,000,00</b> |
| RW28 On 10/12/2028 Spot Bond   |        |            | 10.85000  | 98.89174  | 10.85000           | 98.86304           |                   |            |  | 0.00        | 0                | 140,000,00        |
| <b>Total RW28 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>140,000,00</b> |
| <b>Total For RW28</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>140,000,00</b> |
| RW31 On 30/06/2031 Spot Bond   |        |            | 11.33500  | 97.48148  | 11.33500           | 97.45196           |                   |            |  | 0.00        | 0                |                   |
| <b>Total RW31 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For RW31</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| RWL26 On 30/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.40235          |                   |            |  | 0.00        | 0                |                   |
| <b>Total RWL26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                          | Value            | Contracts Traded   | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|------------------|--------------------|------------|
| <b>Total For RWL26</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>           |            |
| RWL28 On 30/06/2028 Spot Bond  |        |            | 10.28000  | 98.52069  | 10.28000           | 98.49356           |                   |            |                          | 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/ On 19/10/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |                          | 0.00             | 0                  |            |
| <b>Total SBK24/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>           |            |
| <b>Total For SBK24/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>           |            |
| SBN02 On 02/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.14962          |                   |            |                          | 0.00             | 0                  |            |
| <b>Total SBN02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>           |            |
| <b>Total For SBN02</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>           |            |
| SBN03 On 03/08/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.42981          |                   |            |                          | 0.00             | 0                  |            |
| <b>Total SBN03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>           |            |
| <b>Total For SBN03</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>           |            |
| SBS20 On 15/05/2026 Spot Bond  |        |            | 8.74500   | 105.79626 | 8.74500            | 105.77125          |                   |            | 48,972,000,000.00        | 5,600,000        | 11,400,000         |            |
| <b>Total SBS20 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>48,972,000,000.00</b> | <b>5,600,000</b> | <b>11,400,000</b>  |            |
| <b>Total For SBS20</b>         |        |            |           |           |                    |                    |                   |            | <b>48,972,000,000.00</b> | <b>5,600,000</b> | <b>11,400,000</b>  |            |
| SBS21 On 15/05/2026 Spot Bond  |        |            |           |           | 0.00000            | 104.38340          |                   |            | 0.00                     | 0                | 201,000,000        |            |
| <b>Total SBS21 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>201,000,000</b> |            |
| <b>Total For SBS21</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>201,000,000</b> |            |
| SBS27 On 20/02/2024 Spot Bond  |        |            | 8.99500   | 105.64676 | 8.99500            | 105.62150          |                   |            | 0.00                     | 0                |                    |            |
| <b>Total SBS27 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         |                    |            |
| <b>Total For SBS27</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         |                    |            |
| SBS3 On 25/05/2026 Spot Bond   |        |            | 8.72500   | 100.03735 | 8.72500            | 100.01376          |                   |            | 0.00                     | 0                |                    |            |
| <b>Total SBS3 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         |                    |            |
| <b>Total For SBS3</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         |                    |            |
| SBS31 On 12/06/2027 Spot Bond  |        |            | 9.00500   | 104.11146 | 9.00500            | 104.08627          |                   |            | 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  |        |            | 8.51500   | 106.10824 | 8.51500            | 106.08380          |                   |            | 0.00                     | 0                |                    |            |
| <b>Total SBS34 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         |                    |            |
| <b>Total For SBS34</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         |                    |            |
| SBS38 On 29/01/2025 Spot Bond  |        |            | 8.51000   | 101.11618 | 8.51000            | 101.09291          |                   |            | 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  |        |            | 9.80500   | 99.60586  | 9.80500            | 99.57952           |                   |            | 0.00                     | 0                |                    |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded       | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------------|----------------------|
| <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 |        |            | 8.61500   | 107.26029 | 8.61500            | 107.23529          |                   |            |  | 0.00        | 0                      |                      |
| <b>Total SBS42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               |                      |
| <b>Total For SBS42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               |                      |
| SBS43 On 12/11/2027 Spot Bond |        |            | 9.11000   | 108.89632 | 9.11000            | 108.86953          |                   |            |  | 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 |        |            | 7.91500   | 105.00621 | 7.91500            | 104.98352          |                   |            |  | 0.00        | 0                      | 1,500,000.00         |
| <b>Total SBS46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               | <b>1,500,000.00</b>  |
| <b>Total For SBS46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               | <b>1,500,000.00</b>  |
| SBS47 On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.82464          |                   |            |  | 0.00        | 0                      |                      |
| <b>Total SBS47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               |                      |
| <b>Total For SBS47</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               |                      |
| SBS51 On 31/01/2024 Spot Bond |        |            | 8.52000   | 8.52000   | 8.52000            | 101.17913          |                   |            |  | 0.00        | 0                      |                      |
| <b>Total SBS51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               |                      |
| <b>Total For SBS51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               |                      |
| SBS52 On 29/01/2030 Spot Bond |        |            |           |           | 0.00000            | 102.47833          |                   |            |  | 0.00        | 145,000,000.000        | 90,000,000.00        |
| <b>Total SBS52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>145,000,000.000</b> | <b>90,000,000.00</b> |
| <b>Total For SBS52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>145,000,000.000</b> | <b>90,000,000.00</b> |
| SBS53 On 03/05/2027 Spot Bond |        |            |           |           | 0.00000            | 102.05720          |                   |            |  | 0.00        | 0                      |                      |
| <b>Total SBS53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               |                      |
| <b>Total For SBS53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               |                      |
| SBS57 On 12/06/2024 Spot Bond |        |            |           |           | 0.00000            | 102.08812          |                   |            |  | 0.00        | 0                      | 850,000.00           |
| <b>Total SBS57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               | <b>850,000.00</b>    |
| <b>Total For SBS57</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               | <b>850,000.00</b>    |
| SBS58 On 12/06/2027 Spot Bond |        |            |           |           | 0.00000            | 103.26578          |                   |            |  | 0.00        | 0                      |                      |
| <b>Total SBS58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               |                      |
| <b>Total For SBS58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               |                      |
| SBS62 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.33214          |                   |            |  | 0.00        | 0                      |                      |
| <b>Total SBS62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               |                      |
| <b>Total For SBS62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               |                      |
| SBS63 On 31/01/2026 Spot Bond |        |            |           |           | 0.00000            | 100.65664          |                   |            |  | 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>               |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded      | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| SBS64 On 31/01/2029 Spot Bond |        |            |           |           | 0.00000            | 100.82660          |                   |            |  | 0.00        | 14,000,000,000        | 7,000,000,000        |
| <b>Total SBS64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>14,000,000,000</b> | <b>7,000,000,000</b> |
| <b>Total For SBS64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>14,000,000,000</b> | <b>7,000,000,000</b> |
| SBS65 On 15/05/2024 Spot Bond |        |            |           |           | 0.00000            | 102.03494          |                   |            |  | 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            | 101.00986          |                   |            |  | 0.00        | 0                     | 1,500,000,000        |
| <b>Total SBS67 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>1,500,000,000</b> |
| <b>Total For SBS67</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>1,500,000,000</b> |
| SBS68 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.65473          |                   |            |  | 0.00        | 170,000,000           | 170,000,000          |
| <b>Total SBS68 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>170,000,000</b>    | <b>170,000,000</b>   |
| <b>Total For SBS68</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>170,000,000</b>    | <b>170,000,000</b>   |
| SBS69 On 02/12/2034 Spot Bond |        |            |           |           | 0.00000            | 101.47213          |                   |            |  | 0.00        | 0                     |                      |
| <b>Total SBS69 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For SBS69</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| SBS70 On 02/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02934          |                   |            |  | 0.00        | 0                     |                      |
| <b>Total SBS70 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For SBS70</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| SBS71 On 02/02/2027 Spot Bond |        |            |           |           | 0.00000            | 100.08926          |                   |            |  | 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            | 99.40370           |                   |            |  | 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            | 100.07691          |                   |            |  | 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            | 100.19505          |                   |            |  | 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            | 100.26626          |                   |            |  | 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            | 100.47252          |                   |            |  | 0.00        | 0                     |                      |
| <b>Total SBS77 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|------------|
| <b>Total For SBS77</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS78 On 01/12/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.40509          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBS78 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBS78</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS79 On 01/06/2028 Spot Bond  |        |            |           |           | 0.00000            | 101.44322          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBS79 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBS79</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 4.64000   | 326.22935 | 4.64000            | 326.14871          |                   |            |  | 0.00  | 0                | 40,000,00  |
| <b>Total SBSI11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 40,000,00  |
| <b>Total For SBSI11</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 40,000,00  |
| SBSI14 On 07/12/2033 Spot Bond |        |            | 5.49000   | 5.49000   | 5.49000            | 228.49789          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBSI14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBSI14</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBSS0 On 19/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.33353          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBSS01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBSS01</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBSS0 On 19/08/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.75447          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBSS02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBSS02</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBT10 On 31/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 103.67047          |                   |            |  | 0.00  | 138,800,000      | 67,700,00  |
| <b>Total SBT103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 138,800,000      | 67,700,00  |
| <b>Total For SBT103</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 138,800,000      | 67,700,00  |
| SBT10 On 30/09/2025 Spot Bond  |        |            |           |           | 0.00000            | 105.14580          |                   |            |  | 0.00  | 341,000,000      | 170,500,00 |
| <b>Total SBT104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 341,000,000      | 170,500,00 |
| <b>Total For SBT104</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 341,000,000      | 170,500,00 |
| SBT10 On 31/03/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBT105 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBT105</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBT10 On 31/12/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.40574          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBT106 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBT106</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBT10 On 08/04/2027 Spot Bond  |        |            |           |           | 0.00000            | 102.76296          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBT107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBT107</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBT10 On 13/07/2027 Spot Bond  |        |            |           |           | 0.00000            | 102.28786          |                   |            |  | 0.00  | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| <b>Total SBT108 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SBT108</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SBT108 On 31/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.08158          |                   |            |  | 0.00        | 0                    | 50,000,00           |
| <b>Total SBT109 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>50,000,00</b>    |
| <b>Total For SBT109</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>50,000,00</b>    |
| SBT201 On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 102.12989          |                   |            |  | 0.00        | 3,560,000,000        | 3,560,000,00        |
| <b>Total SBT201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,560,000,000</b> | <b>3,560,000,00</b> |
| <b>Total For SBT201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,560,000,000</b> | <b>3,560,000,00</b> |
| SBT202 On 03/12/2023 Spot Bond |        |            |           |           | 0.00000            | 102.26155          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SBT202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SBT202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SBT203 On 03/12/2023 Spot Bond |        |            | 9.60500   | 102.30643 | 9.60500            | 102.28006          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SBT203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SBT203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SBT204 On 16/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.33040          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SBT204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SBT204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SBT206 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.08864          |                   |            |  | 0.00        | 0                    | 200,000,00          |
| <b>Total SBT206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>200,000,00</b>   |
| <b>Total For SBT206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>200,000,00</b>   |
| SBT207 On 25/06/2025 Spot Bond |        |            |           |           | 0.00000            | 105.57985          |                   |            |  | 0.00        | 0                    | 50,000,00           |
| <b>Total SBT207 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>50,000,00</b>    |
| <b>Total For SBT207</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>50,000,00</b>    |
| SBT208 On 28/11/2025 Spot Bond |        |            |           |           | 0.00000            | 103.93776          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SBT208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SBT208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SBT209 On 29/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.79536          |                   |            |  | 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            | 102.31516          |                   |            |  | 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            | 102.06470          |                   |            |  | 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>             |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| SLI7 On 16/08/2028 Spot Bond  |        |            | 9.03500   | 101.22454 | 9.03500            | 101.20023          |                   |            |  | 0.00        | 0                | 250,000,00        |
| <b>Total SLI7 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>250,000,00</b> |
| <b>Total For SLI7</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>250,000,00</b> |
| SLRA6 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 102.05047          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SLRA6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SLRA6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SLRA7 On 15/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.77621          |                   |            |  | 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>         |                   |
| SLRA8 On 15/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.75517          |                   |            |  | 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            | 101.81812          |                   |            |  | 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            | 101.86034          |                   |            |  | 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            | 101.83928          |                   |            |  | 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            | 101.79722          |                   |            |  | 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            | 101.86015          |                   |            |  | 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            | 101.90238          |                   |            |  | 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            | 101.89184          |                   |            |  | 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            | 101.88130          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SLRC8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For SLRC8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SLRC9 On 15/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.94421          |                   |            |  | 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 |        |            | 9.44500   | 104.00116 | 9.44500            | 103.97473          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SNT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SNT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SNT05 On 30/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.55651          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SNT05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SNT05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SNT06 On 16/05/2027 Spot Bond |        |            |           |           | 0.00000            | 102.18442          |                   |            |  | 0.00        | 0                | 800,000,00        |
| <b>Total SNT06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>800,000,00</b> |
| <b>Total For SNT06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>800,000,00</b> |
| SOL01 On 17/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.35038          |                   |            |  | 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            | 100.86675          |                   |            |  | 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            | 102.09079          |                   |            |  | 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            | 101.49582          |                   |            |  | 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            | 101.51904          |                   |            |  | 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            | 101.49775          |                   |            |  | 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            | 101.52473          |                   |            |  | 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            | 101.37238          |                   |            |  | 0.00        | 0                |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total SPG004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SPG004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SPG004 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.77165          |                   |            |  | 0.00        | 251,964,800        | 125,982,400        |
| <b>Total SPG005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>251,964,800</b> | <b>125,982,400</b> |
| <b>Total For SPG005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>251,964,800</b> | <b>125,982,400</b> |
| SPG005 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.61271          |                   |            |  | 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>           |                    |
| SPG007 On 15/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.85616          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SPG009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SPG009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SPG009 On 01/12/2023 Spot Bond |        |            |           |           | 0.00000            | 102.13528          |                   |            |  | 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>           |                    |
| SPG010 On 12/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.43797          |                   |            |  | 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>           |                    |
| SPGC0 On 12/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.42637          |                   |            |  | 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            | 102.23711          |                   |            |  | 0.00        | 0                  | 200,000,000        |
| <b>Total SSA07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>200,000,000</b> |
| <b>Total For SSA07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>200,000,000</b> |
| SSA08 On 16/05/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.89334          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SSA08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SSA08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SSN01 On 31/01/2025 Spot Bond  |        |            | 4.83000   | 4.83000   | 4.83000            | 161.28476          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SSN011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SSN011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SSN01 On 21/12/2026 Spot Bond  |        |            | 8.06000   | 109.19484 | 8.06000            | 109.17114          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SSN017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SSN017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SSN02 On 28/02/2031 Spot Bond  |        |            | 9.52500   | 88.96346  | 9.52500            | 88.94060           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SSN021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SSN021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN029 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.35413          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN040 On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.44047          |                   |            |  | 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 |        |            | 9.15000   | 103.38583 | 9.15000            | 103.36043          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN041 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN041</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN043 On 31/01/2038 Spot Bond |        |            | 5.34000   | 116.53816 | 5.34000            | 116.50709          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN044 On 09/02/2027 Spot Bond |        |            |           |           | 0.00000            | 98.79035           |                   |            |  | 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>         |            |
| SSN046 On 30/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00007          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN046 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN046</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN047 On 05/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.97699          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN047 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN047</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN050 On 08/12/2023 Spot Bond |        |            | 4.77000   | 4.77000   | 4.77000            | 325.80275          |                   |            |  | 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>         |            |
| SSN062 On 31/01/2025 Spot Bond |        |            | 4.23500   | 4.23500   | 4.23500            | 163.14366          |                   |            |  | 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>         |            |
| SSN063 On 31/01/2038 Spot Bond |        |            | 5.54000   | 5.54000   | 5.54000            | 113.77005          |                   |            |  | 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>         |            |
| SSN064 On 31/03/2029 Spot Bond |        |            | 4.99000   | 4.99000   | 4.99000            | 114.83817          |                   |            |  | 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>         |            |
| SSN065 On 31/03/2028 Spot Bond |        |            | 4.98000   | 4.98000   | 4.98000            | 211.02591          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN065 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For SSN065</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06: On 28/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.59823          |                   |            |  | 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            | 101.57907          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN069 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN069</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07: On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.18246          |                   |            |  | 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            | 101.16462          |                   |            |  | 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            | 113.45235          |                   |            |  | 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            | 101.85691          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN076 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN076</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07: On 19/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.07715          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN077 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN077</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07: On 13/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.44685          |                   |            |  | 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            | 101.62301          |                   |            |  | 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            | 101.30177          |                   |            |  | 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            | 99.85618           |                   |            |  | 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 |        |            | 5.46500   | 5.46500   | 5.46500            | 228.99271          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total SSN084 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN084</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN084 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.16622          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN089 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN089</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN089 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 98.47873           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN093 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN093</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN093 On 28/02/2027 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            | 101.39288          |                   |            |  | 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 |        |            | 10.26500  | 88.90874  | 10.26500           | 88.88416           |                   |            |  | 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            | 101.15870          |                   |            |  | 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 |        |            | 4.96000   | 211.27756 | 4.96000            | 211.22352          |                   |            |  | 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 |        |            | 5.64500   | 225.52026 | 5.64500            | 225.45842          |                   |            |  | 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            | 101.78024          |                   |            |  | 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            | 95.79945           |                   |            |  | 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            | 101.15356          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN12 On 31/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.34909          |                   |            |  | 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>         |            |
| SSN13 On 27/10/2023 Spot Bond |        |            |           |           | 0.00000            | 97.40582           |                   |            |  | 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>         |            |
| SSN14 On 03/11/2023 Spot Bond |        |            |           |           | 0.00000            | 97.15725           |                   |            |  | 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            | 98.89669           |                   |            |  | 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            | 101.42994          |                   |            |  | 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            | 101.21313          |                   |            |  | 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            | 102.42433          |                   |            |  | 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            | 109.02013          |                   |            |  | 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   | 111.19725 | 4.76930            | 111.16937          |                   |            |  | 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   | 45.72846  | 4.76528            | 111.39351          |                   |            |  | 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            | 100.96802          |                   |            |  | 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            | 101.51446          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN179 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                       | Value          | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|----------------|------------------|------------|
| <b>Total For SSN179</b>        |        |            |           |           |                    |                    |                   |            |                       | 0.00           | 0                |            |
| SSN18 On 09/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.16855          |                   |            |                       | 0.00           | 0                |            |
| <b>Total SSN180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                       | 0.00           | 0                |            |
| <b>Total For SSN180</b>        |        |            |           |           |                    |                    |                   |            |                       | 0.00           | 0                |            |
| SSN18 On 14/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.07264          |                   |            |                       | 0.00           | 0                |            |
| <b>Total SSN181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                       | 0.00           | 0                |            |
| <b>Total For SSN181</b>        |        |            |           |           |                    |                    |                   |            |                       | 0.00           | 0                |            |
| SSN18 On 20/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.94757          |                   |            |                       | 0.00           | 0                |            |
| <b>Total SSN182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                       | 0.00           | 0                |            |
| <b>Total For SSN182</b>        |        |            |           |           |                    |                    |                   |            |                       | 0.00           | 0                |            |
| SSN18 On 18/02/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.30820          |                   |            |                       | 0.00           | 0                |            |
| <b>Total SSN183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                       | 0.00           | 0                |            |
| <b>Total For SSN183</b>        |        |            |           |           |                    |                    |                   |            |                       | 0.00           | 0                |            |
| SSN18 On 28/04/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 000,000,000,000.00    | 40,000,000,000 | 20,000,000,000   |            |
| <b>Total SSN184 SPOT</b>       |        |            |           |           |                    |                    |                   |            | 10,000,000,000,000.00 | 40,000,000,000 | 20,000,000,000   |            |
| <b>Total For SSN184</b>        |        |            |           |           |                    |                    |                   |            | 10,000,000,000,000.00 | 40,000,000,000 | 20,000,000,000   |            |
| SST201 On 08/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.87394          |                   |            |                       | 0.00           | 0                |            |
| <b>Total SST201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                       | 0.00           | 0                |            |
| <b>Total For SST201</b>        |        |            |           |           |                    |                    |                   |            |                       | 0.00           | 0                |            |
| SST202 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.56682          |                   |            |                       | 0.00           | 0                |            |
| <b>Total SST202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                       | 0.00           | 0                |            |
| <b>Total For SST202</b>        |        |            |           |           |                    |                    |                   |            |                       | 0.00           | 0                |            |
| STF001 On 01/03/2027 Spot Bond |        |            |           |           | 0.00000            | 104.53275          |                   |            |                       | 0.00           | 0                |            |
| <b>Total STF001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                       | 0.00           | 0                |            |
| <b>Total For STF001</b>        |        |            |           |           |                    |                    |                   |            |                       | 0.00           | 0                |            |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 8.57500   | 104.03718 | 8.57500            | 104.01320          |                   |            |                       | 0.00           | 0                | 90,000,000 |
| <b>Total SZ25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                       | 0.00           | 0                | 90,000,000 |
| <b>Total For SZ25</b>          |        |            |           |           |                    |                    |                   |            |                       | 0.00           | 0                | 90,000,000 |
| T16A10 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.58384          |                   |            |                       | 0.00           | 0                |            |
| <b>Total T16A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                       | 0.00           | 0                |            |
| <b>Total For T16A10</b>        |        |            |           |           |                    |                    |                   |            |                       | 0.00           | 0                |            |
| T17A11 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.57164          |                   |            |                       | 0.00           | 0                |            |
| <b>Total T17A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                       | 0.00           | 0                |            |
| <b>Total For T17A11</b>        |        |            |           |           |                    |                    |                   |            |                       | 0.00           | 0                |            |
| T17A12 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.50773          |                   |            |                       | 0.00           | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 101.60325          |                   |            |  | 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            | 101.54595          |                   |            |  | 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            | 101.26046          |                   |            |  | 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            | 101.54595          |                   |            |  | 0.00        | 0                |            |
| <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 |        |            | 6.70500   | 104.58148 | 6.70500            | 104.56274          |                   |            |  | 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 |        |            | 7.21500   | 104.79625 | 7.21500            | 104.77607          |                   |            |  | 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            | 101.44318          |                   |            |  | 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            | 101.49285          |                   |            |  | 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            | 101.55570          |                   |            |  | 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            | 101.51889          |                   |            |  | 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 |        |            | 8.78500   | 106.07525 | 8.78500            | 104.09938          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| TC001 On 15/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.92906          |                   |            |  | 0.00        | 0                | 200,000,00        |
| <b>Total TC001 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| <b>Total For TC001</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| TC002 On 15/02/2027 Spot Bond  |        |            |           |           | 0.00000            | 102.08909          |                   |            |  | 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            | 100.75629          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TFS154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TFS154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TFS156 On 03/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.49195          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TFS156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TFS156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TFS157 On 16/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.74922          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TFS157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TFS157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TFS159 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.18961          |                   |            |  | 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            | 101.73509          |                   |            |  | 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            | 100.38134          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TFS164 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TFS164</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TFS165 On 15/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.23334          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TFS165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TFS165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TFS166 On 15/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.25989          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TFS166 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TFS166</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TFS167 On 27/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.61918          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TFS167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TFS167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TFS168 On 27/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.39885          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TFS168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   |  | Value                  | Contracts Traded     | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|------------------------|----------------------|-------------------|
| <b>Total For TFS168</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>            | <b>0</b>             |                   |
| TFS16€ On 30/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.27314          |                   |                              |  | 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>             |                   |
| TFS17C On 30/11/2026 Spot Bond |        |            |           |           | 0.00000            | 101.15253          |                   |                              |  | 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            | 101.47407          |                   |                              |  | 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            | 101.58056          |                   |                              |  | 0.00                   | 0                    |                   |
| <b>Total TFS172 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>            | <b>0</b>             |                   |
| <b>Total For TFS172</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>            | <b>0</b>             |                   |
| TFS173 On 30/01/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 140,000,000,000,000.00       |  | 71,400,000,000         | 37,600,000,00        |                   |
| <b>Total TFS173 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |  | <b>71,400,000,000</b>  | <b>37,600,000,00</b> |                   |
| <b>Total For TFS173</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |  | <b>71,400,000,000</b>  | <b>37,600,000,00</b> |                   |
| TFS174 On 30/01/2028 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 880,000,000,000,000.00       |  | 168,800,000,000        | 87,400,000,00        |                   |
| <b>Total TFS174 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |  | <b>168,800,000,000</b> | <b>87,400,000,00</b> |                   |
| <b>Total For TFS174</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |  | <b>168,800,000,000</b> | <b>87,400,000,00</b> |                   |
| TH10A7 On 18/10/2038 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                              |  | 0.00                   | 0                    |                   |
| <b>Total TH10A7 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>            | <b>0</b>             |                   |
| <b>Total For TH10A7</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>            | <b>0</b>             |                   |
| TH16A2 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.54617          |                   |                              |  | 0.00                   | 0                    | 600,000,00        |
| <b>Total TH16A2 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>            | <b>0</b>             | <b>600,000,00</b> |
| <b>Total For TH16A2</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>            | <b>0</b>             | <b>600,000,00</b> |
| TH16A3 On 21/08/2024 Spot Bond |        |            | 7.98500   | 104.50018 | 7.98500            | 104.47795          |                   |                              |  | 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>             |                   |
| TH16A5 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.55585          |                   |                              |  | 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>             |                   |
| TH16A8 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.55004          |                   |                              |  | 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>             |                   |
| TH16A9 On 21/08/2024 Spot Bond |        |            | 5.25500   | 103.30772 | 5.25500            | 103.29316          |                   |                              |  | 0.00                   | 0                    |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 101.59265          |                   |            |  | 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            | 101.80557          |                   |            |  | 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            | 101.66622          |                   |            |  | 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            | 101.65267          |                   |            |  | 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            | 101.74558          |                   |            |  | 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            | 101.72042          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16C3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16C3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16D On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 102.06866          |                   |            |  | 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            | 102.23299          |                   |            |  | 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            | 102.13634          |                   |            |  | 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            | 101.63301          |                   |            |  | 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            | 101.60399          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TH17B: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.59432          |                   |            |  | 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            | 101.70264          |                   |            |  | 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            | 101.65816          |                   |            |  | 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            | 101.65235          |                   |            |  | 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            | 102.05831          |                   |            |  | 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            | 101.98682          |                   |            |  | 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>         |            |
| TH17D: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.94237          |                   |            |  | 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            | 101.43968          |                   |            |  | 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            | 101.59441          |                   |            |  | 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            | 101.36885          |                   |            |  | 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            | 101.72984          |                   |            |  | 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            | 101.64973          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH18C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                          | Value                | Contracts Traded     | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|----------------------|----------------------|----------------------|
| <b>Total For TH18C2</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>          | <b>0</b>             |                      |
| TH18D On 21/08/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.92323          |                   |            |                          | 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            | 101.82410          |                   |            |                          | 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            | 101.43775          |                   |            |                          | 0.00                 | 297,225,200          | 297,225,200          |
| <b>Total TH18O1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>          | <b>297,225,200</b>   | <b>297,225,200</b>   |
| <b>Total For TH18O1</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>          | <b>297,225,200</b>   | <b>297,225,200</b>   |
| TH18O: On 21/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.41953          |                   |            |                          | 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   |        |            | 9.35000   | 104.26726 | 9.35000            | 104.24094          |                   |            | 28,517,500,000.00        | 3,050,000,000        | 3,050,000,000        | 3,050,000,000        |
| <b>Total TL25 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>28,517,500,000.00</b> | <b>3,050,000,000</b> | <b>3,050,000,000</b> | <b>3,050,000,000</b> |
| <b>Total For TL25</b>          |        |            |           |           |                    |                    |                   |            | <b>28,517,500,000.00</b> | <b>3,050,000,000</b> | <b>3,050,000,000</b> | <b>3,050,000,000</b> |
| TL26 On 25/11/2024 Spot Bond   |        |            |           |           | 0.00000            | 103.35664          |                   |            |                          | 0.00                 | 0                    |                      |
| <b>Total TL26 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>          | <b>0</b>             |                      |
| <b>Total For TL26</b>          |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>          | <b>0</b>             |                      |
| TL27 On 24/04/2023 Spot Bond   |        |            |           |           | 0.00000            | 100.36633          |                   |            |                          | 0.00                 | 0                    |                      |
| <b>Total TL27 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>          | <b>0</b>             |                      |
| <b>Total For TL27</b>          |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>          | <b>0</b>             |                      |
| TL28 On 24/04/2025 Spot Bond   |        |            | 8.55500   | 103.96665 | 8.55500            | 103.94272          |                   |            | 2,575,055,000.00         | 301,000,000          | 150,500,000          | 150,500,000          |
| <b>Total TL28 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>2,575,055,000.00</b>  | <b>301,000,000</b>   | <b>150,500,000</b>   | <b>150,500,000</b>   |
| <b>Total For TL28</b>          |        |            |           |           |                    |                    |                   |            | <b>2,575,055,000.00</b>  | <b>301,000,000</b>   | <b>150,500,000</b>   | <b>150,500,000</b>   |
| TL29 On 24/04/2025 Spot Bond   |        |            |           |           | 0.00000            | 101.63954          |                   |            |                          | 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            | 101.95066          |                   |            |                          | 0.00                 | 0                    | 500,000,000          |
| <b>Total TL30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>          | <b>0</b>             | <b>500,000,000</b>   |
| <b>Total For TL30</b>          |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>          | <b>0</b>             | <b>500,000,000</b>   |
| TL31 On 10/06/2026 Spot Bond   |        |            |           |           | 0.00000            | 101.90711          |                   |            |                          | 0.00                 | 0                    |                      |
| <b>Total TL31 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>          | <b>0</b>             |                      |
| <b>Total For TL31</b>          |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>          | <b>0</b>             |                      |
| TL32 On 09/02/2027 Spot Bond   |        |            |           |           | 0.00000            | 100.19179          |                   |            |                          | 0.00                 | 0                    |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value       | Contracts Traded     | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|----------------------|----------------------|
| <b>Total TL32 SPOT</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For TL32</b>          |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             |                      |
| TN23 On 06/11/2023 Spot Bond   |        |            | 9.80000   | 103.27869 | 9.80000            | 103.25139          |                   |                              | 0.00        | 0                    | 755,000,00           |
| <b>Total TN23 SPOT</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>755,000,00</b>    |
| <b>Total For TN23</b>          |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>755,000,00</b>    |
| TN23/R On 06/11/2023 Spot Bond |        |            | 100.00000 | 61.29907  | 100.00000          | 61.16191           |                   |                              | 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   |        |            | 9.08500   | 105.20167 | 9.08500            | 105.17627          |                   | 203,502,183,000.00           |             | 22,399,800           | 1,733,955,00         |
| <b>Total TN25 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>203,502,183,000.00</b>    |             | <b>22,399,800</b>    | <b>1,733,955,00</b>  |
| <b>Total For TN25</b>          |        |            |           |           |                    |                    |                   | <b>203,502,183,000.00</b>    |             | <b>22,399,800</b>    | <b>1,733,955,00</b>  |
| TN25/R On 19/08/2025 Spot Bond |        |            | 100.00000 | 25.15007  | 100.00000          | 25.09471           |                   |                              | 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   |        |            | 10.39500  | 96.39129  | 10.39500           | 96.36432           |                   | 119,760,795,000.00           |             | 11,521,000           | 21,105,678,20        |
| <b>Total TN27 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>119,760,795,000.00</b>    |             | <b>11,521,000</b>    | <b>21,105,678,20</b> |
| <b>Total For TN27</b>          |        |            |           |           |                    |                    |                   | <b>119,760,795,000.00</b>    |             | <b>11,521,000</b>    | <b>21,105,678,20</b> |
| TN27/R On 14/11/2027 Spot Bond |        |            | 100.00000 | 12.50867  | 100.00000          | 12.48068           |                   |                              | 0.00        | 0                    |                      |
| <b>Total TN27/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For TN27/R186</b>     |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             |                      |
| TN29 On 07/02/2029 Spot Bond   |        |            | 10.53000  | 98.65594  | 10.53000           | 98.62843           |                   |                              | 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   |        |            | 11.16000  | 99.93738  | 11.16000           | 99.90757           |                   | 60,418,008,000.00            |             | 5,413,800            | 25,030,789,30        |
| <b>Total TN30 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>60,418,008,000.00</b>     |             | <b>5,413,800</b>     | <b>25,030,789,30</b> |
| <b>Total For TN30</b>          |        |            |           |           |                    |                    |                   | <b>60,418,008,000.00</b>     |             | <b>5,413,800</b>     | <b>25,030,789,30</b> |
| TN30/R On 09/10/2030 Spot Bond |        |            | 8.00000   | 117.44004 | 8.00000            | 117.41473          |                   |                              | 0.00        | 0                    |                      |
| <b>Total TN30/R2030 SPOT</b>   |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For TN30/R2030</b>    |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             |                      |
| TN34 On 07/02/2034 Spot Bond   |        |            | 11.99700  | 95.92165  | 11.99700           | 95.89129           |                   |                              | 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   |        |            | 12.26000  | 92.54442  | 12.26000           | 92.51417           |                   | 73,632,419,820,000.00        |             | 6,005,907,000        | 3,653,592,10         |
| <b>Total TN40 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>73,632,419,820,000.00</b> |             | <b>6,005,907,000</b> | <b>3,653,592,10</b>  |
| <b>Total For TN40</b>          |        |            |           |           |                    |                    |                   | <b>73,632,419,820,000.00</b> |             | <b>6,005,907,000</b> | <b>3,653,592,10</b>  |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                | Contracts Traded     | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|------------|
| TN40/R On 09/10/2040 Spot Bond |        |            | 10.75000  | 103.36349 | 10.75000           | 103.33375          |                   |            |                              | 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            | 102.05612          |                   |            |                              | 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            | 99.81393           |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total TNF27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For TNF27</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| TNI33 On 28/02/2033 Spot Bond  |        |            | 5.89000   | 103.74958 | 5.89000            | 104.52642          |                   |            | 17,081,000,000,000.00        | 2,900,000,000        | 1,450,000,000        |            |
| <b>Total TNI33 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>17,081,000,000,000.00</b> | <b>2,900,000,000</b> | <b>1,450,000,000</b> |            |
| <b>Total For TNI33</b>         |        |            |           |           |                    |                    |                   |            | <b>17,081,000,000,000.00</b> | <b>2,900,000,000</b> | <b>1,450,000,000</b> |            |
| TR5A11 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.17004          |                   |            |                              | 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            | 100.99639          |                   |            |                              | 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>             |            |
| TR5A21 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.95075          |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total TR5A21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For TR5A21</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| TR5A22 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.02578          |                   |            |                              | 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>             |            |
| TR5A31 On 20/06/2026 Spot Bond |        |            | 7.10500   | 102.38184 | 7.10500            | 102.36220          |                   |            |                              | 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>             |            |
| TRA4A3 On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.43877          |                   |            |                              | 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>             |            |
| TRA4A4 On 13/04/2024 Spot Bond |        |            | 9.15000   | 102.87165 | 9.15000            | 102.84637          |                   |            |                              | 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>             |            |
| TRA4A7 On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.43877          |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total TRA4A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For TRA4A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A On 13/04/2024 Spot Bond  |        |            | 8.11500   | 103.17253 | 8.11500            | 103.14999          |                   |            |  | 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            | 99.26632           |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4B On 13/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.84883          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA5B On 20/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.08935          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA5B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA5B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA5B On 20/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.05530          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA5B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA5B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA5C On 20/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.27636          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA5C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA5C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA5C On 20/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.27636          |                   |            |  | 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            | 99.86766           |                   |            |  | 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            | 99.75233           |                   |            |  | 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            | 99.25967           |                   |            |  | 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            | 100.39719          |                   |            |  | 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            | 99.99982           |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                             | Value                 | Contracts Traded      | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-----------------------|-----------------------|----------------------|
| <b>Total TU1B11 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>              |                      |
| <b>Total For TU1B11</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>              |                      |
| TU1D1 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.43939          |                   |            |                             | 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 28/01/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |                             | 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            | 101.31101          |                   |            |                             | 0.00                  | 1,838,000,000         | 1,838,000,000        |
| <b>Total TWC428 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>1,838,000,000</b>  | <b>1,838,000,000</b> |
| <b>Total For TWC428</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>1,838,000,000</b>  | <b>1,838,000,000</b> |
| TWC42 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.39113          |                   |            |                             | 0.00                  | 0                     |                      |
| <b>Total TWC429 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>              |                      |
| <b>Total For TWC429</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>              |                      |
| TWC43 On 08/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.21716          |                   |            |                             | 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>              |                      |
| TWC43 On 01/04/2023 Spot Bond |        |            |           |           | 0.00000            | 99.97993           |                   |            |                             | 0.00                  | 0                     |                      |
| <b>Total TWC431 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>              |                      |
| <b>Total For TWC431</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>              |                      |
| TWC43 On 13/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.49690          |                   |            |                             | 0.00                  | 0                     |                      |
| <b>Total TWC432 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>              |                      |
| <b>Total For TWC432</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>              |                      |
| TWC43 On 13/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.39877          |                   |            |                             | 0.00                  | 0                     |                      |
| <b>Total TWC433 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>              |                      |
| <b>Total For TWC433</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>              |                      |
| TWC43 On 17/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.31336          |                   |            |                             | 0.00                  | 0                     |                      |
| <b>Total TWC434 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>              |                      |
| <b>Total For TWC434</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>              |                      |
| TWC43 On 17/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.41592          |                   |            |                             | 0.00                  | 0                     |                      |
| <b>Total TWC435 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>              |                      |
| <b>Total For TWC435</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>              |                      |
| TWC43 On 02/05/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 770,000,000,000,000.00      | 17,700,000,000        | 17,700,000,000        |                      |
| <b>Total TWC436 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>7,000,000,000,000.00</b> | <b>17,700,000,000</b> | <b>17,700,000,000</b> |                      |
| <b>Total For TWC436</b>       |        |            |           |           |                    |                    |                   |            | <b>7,000,000,000,000.00</b> | <b>17,700,000,000</b> | <b>17,700,000,000</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         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|--------------------|
| UG26 On 09/03/2026 Spot Bond  |        |            | 10.40500  | 106.85362 | 10.40500           | 106.82369          |                   |            | 2,765,649,000,000.00        | 265,800,000        | 132,900,000        |
| <b>Total UG26 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>2,765,649,000,000.00</b> | <b>265,800,000</b> | <b>132,900,000</b> |
| <b>Total For UG26</b>         |        |            |           |           |                    |                    |                   |            | <b>2,765,649,000,000.00</b> | <b>265,800,000</b> | <b>132,900,000</b> |
| UU1A0 On 15/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.70267          |                   |            | 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            | 101.78347          |                   |            | 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            | 101.73422          |                   |            | 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            | 101.87085          |                   |            | 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            | 101.15268          |                   |            | 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            | 101.28398          |                   |            | 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 |        |            | 9.81500   | 9.81500   | 9.81500            | 102.50568          |                   |            | 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            | 101.90238          |                   |            | 0.00                        | 0                  |                    |
| <b>Total UU1B01 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For UU1B01</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| UU1B0 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 101.95283          |                   |            | 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            | 102.17560          |                   |            | 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            | 102.21762          |                   |            | 0.00                        | 0                  |                    |
| <b>Total UU1C02 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded           | Opt Intere            |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|----------------------------|-----------------------|
| <b>Total For UU1C02</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>                   |                       |
| UU1C0 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 101.44860          |                   |            | 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            | 100.39512          |                   |            | 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            | 101.83213          |                   |            | 0.00                 | 0                          |                       |
| <b>Total VKE14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>                   |                       |
| <b>Total For VKE14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>                   |                       |
| VKE15 On 14/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.68903          |                   |            | 0.00                 | 0                          |                       |
| <b>Total VKE15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>                   |                       |
| <b>Total For VKE15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>                   |                       |
| VKE16 On 14/02/2025 Spot Bond |        |            |           |           | 0.00000            | 102.45361          |                   |            | 0.00                 | 0                          | 300,000,00            |
| <b>Total VKE16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>                   | <b>300,000,00</b>     |
| <b>Total For VKE16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>                   | <b>300,000,00</b>     |
| VKE18 On 27/08/2024 Spot Bond |        |            |           |           | 0.00000            | 102.57497          |                   |            | 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            | 101.66437          |                   |            | 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            | 101.53938          |                   |            | 0.00                 | 0                          | 200,000,00            |
| <b>Total VKE20 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>                   | <b>200,000,00</b>     |
| <b>Total For VKE20</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>                   | <b>200,000,00</b>     |
| WHL03 On 02/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.96656          |                   |            | 0.00                 | 0                          |                       |
| <b>Total WHL03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>                   |                       |
| <b>Total For WHL03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>                   |                       |
| <b>Total for SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>2.03e+017</b>     | <b>928,928,586,064,600</b> | <b>190,692,498,71</b> |
| <b>Total for SPOT :</b>       |        |            |           |           |                    |                    |                   |            | <b>2.03e+017</b>     | <b>928,586,064,600</b>     | <b>190,692,498,71</b> |
| <b>Total Futures</b>          |        |            |           |           |                    |                    |                   |            | <b>2.03e+017</b>     | <b>928,586,092,431</b>     | <b>190,694,338,65</b> |
| <b>Total Options</b>          |        |            |           |           |                    |                    |                   |            | <b>14 027 796.00</b> | <b>7,200</b>               | <b>176,37</b>         |
| <b>Grand Total:</b>           |        |            |           |           |                    |                    |                   |            | <b>2.03e+017</b>     | <b>928,586,099,631</b>     | <b>190,694,515,03</b> |